

**RSM** McGladrey

## White Paper

Market Participant's Perspective: Status of  
Transaction (Clearing and Exchange) Fees  
on a Global Basis

Prepared for the  
Futures Industry Association  
by Mark Connelly

# Contents

<b>INTRODUCTION .....</b>	<b>1</b>
INDUSTRY PERSPECTIVE .....	1
<b>BACKGROUND INFORMATION ALONG WITH SELECTED DATA ANALYSIS .....</b>	<b>2</b>
SELECTED DATA ANALYSIS: 1997–2006 .....	3
<b>SELECTED EXCHANGE AND CLEARING FEE SCHEDULE REVIEW .....</b>	<b>7</b>
CME GROUP'S CME FEE SCHEDULE .....	7
CME GROUP'S CBOT FEE SCHEDULE .....	9
NYMEX .....	10
ICE FUTURES US .....	11
ICE FUTURES EUROPE .....	11
EUREX.....	12
LIFFE.....	13
KOREA EXCHANGE.....	14
HONG KONG EXCHANGE AND CLEARING LTD. ....	14
<b>TRANSACTION FEE SURVEY .....</b>	<b>15</b>
<b>RECOMMENDATIONS AND NEXT STEPS TOWARD IMPLEMENTATION .....</b>	<b>17</b>
<b>CONCLUSION.....</b>	<b>19</b>

## Appendix

- Selected Exchange and Clearing Fee Schedules
- Transaction Fee Survey Responses
- About RSM McGladrey and McGladrey & Pullen

## Introduction

RSM McGladrey Inc. is pleased to provide the Future Industry Association (FIA) Chicago and Futures Services Divisions with a comprehensive review and analysis of transaction fees. For the purposes of this analysis, transaction fees will be defined as exchange and clearing fees. Our experienced management consulting team's comprehensive review and analysis of transaction fee structures will entail the following plan of action:

- Background information and selected data analysis
- Selected exchange and clearing fee schedule reviews
- Transaction fee survey
- Recommendations and next steps toward implementation

Additionally, we will include an appendix which will include the selected exchange and clearing fee schedules and transaction fee survey responses.

## Industry Perspective

The exponential growth and evolution of the global derivatives, futures and commodities industry over the past 10 years, driven by the paradigm shift from open-outcry trading to electronic trading and demutualization of exchanges, has lead exchanges to develop and implement complex transaction fee schedules.

With transaction fees changing at a fast-moving pace, it has been nearly impossible for FCMs back office and accounting staffs along with Back Office Services Providers to stay on top of all of the moves/adds/changes. There is insufficient lead time for Back Office Service Providers to develop, implement and maintain fee software before transaction fee changes occur. FCMs are dealing with controlling costs and head count in the back office and accounting staffs, their ability to monitor transaction fee payments to Exchanges and collection of transaction fees from their clients is an on-going challenge and labor intensive (manual) task. Transaction fee tables within each FCM have to be updated and maintained on a real-time basis. The communication between the FCM, Exchanges Back Office Service Provider has to be constant and on a daily basis.

This White Paper will gauge the pulse of the global derivatives, futures and commodities industry regarding transaction fees and how all market participants can forge ahead with agreed-upon and concrete solutions to help create and foster a "win-win" environment for all.

## Background Information along with Selected Data Analysis

Exchanges have created multiple transaction fee structures for the following trade types:

### Membership type

- Equity clearing member
- Lessee/licensee/delegate
- Electronic corporate member
- Individual equity member
- Proprietary trading firm
- Hedge fund
- Regular market making
- Permanent/advanced market making

### Transaction type

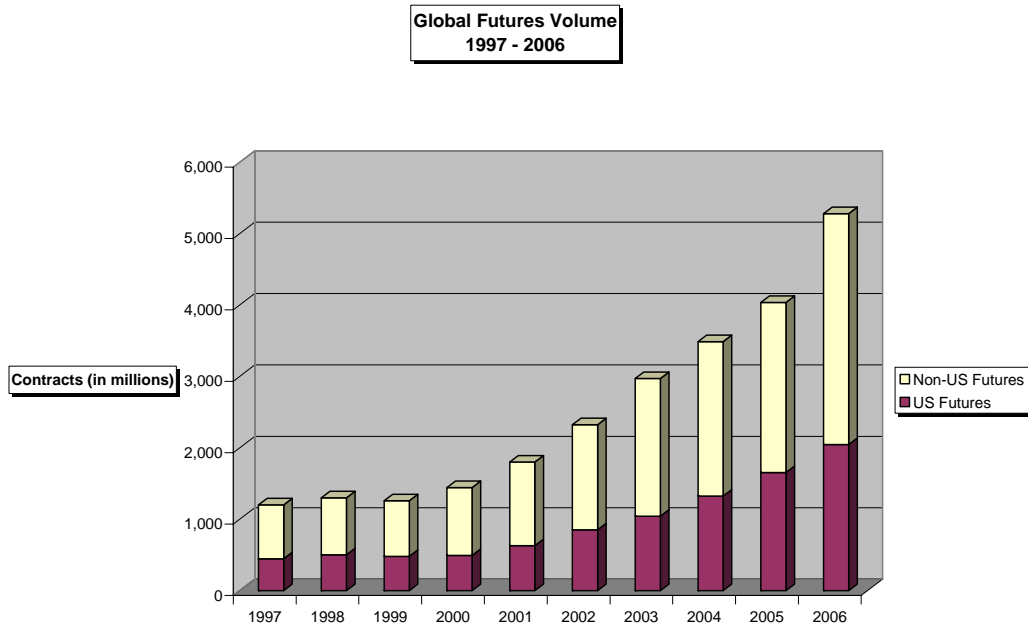
- Exchange fee
- Clearing fee
- Electronic clearing fee (e.g., Globex Fee)
- Exchange for physicals (EFP) surcharge
- Give-up surcharge
- Exercise/assignment/expiration fee
- Delivery fee
- Position transfer fee
- Position adjustment fee
- Block trade fee

Additionally, some exchanges have transaction fee schedules for:

- Open-outcry trading
- Electronic trading
- Product specific trading
- Volume discount levels (daily and/or monthly)
- Incentive program participants
- Variable component based (number of contracts, daily settlement price, etc.)

## Selected data analysis: 1997–2006

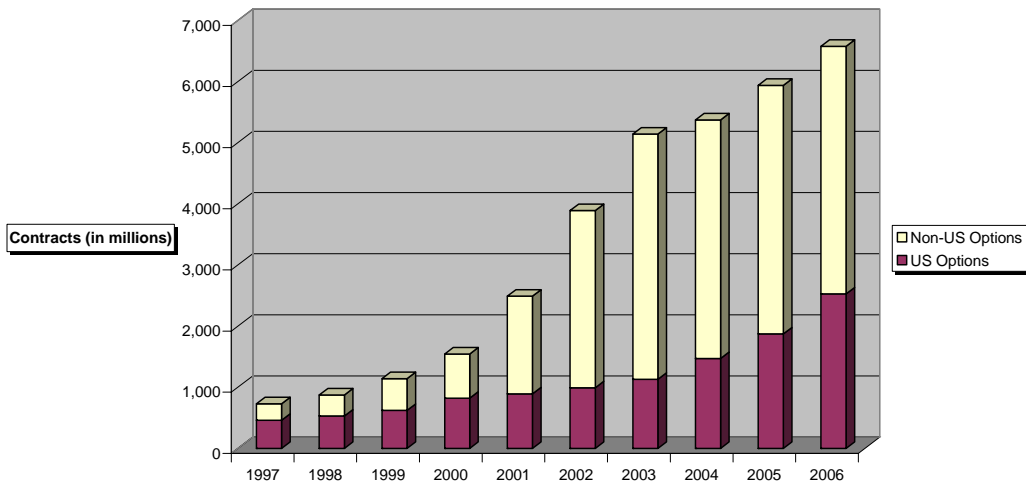
With the burgeoning onset of electronic trading and demutualization of exchanges, the below five charts detail the global futures and options volume growth, futures and options volume growth by selected exchanges and transaction fee revenue growth by selected exchanges.



Global futures volume has increased from 1.20 billion contracts in 1997 to 5.28 billion contracts in 2006, an increase of 340 percent.<sup>1</sup>

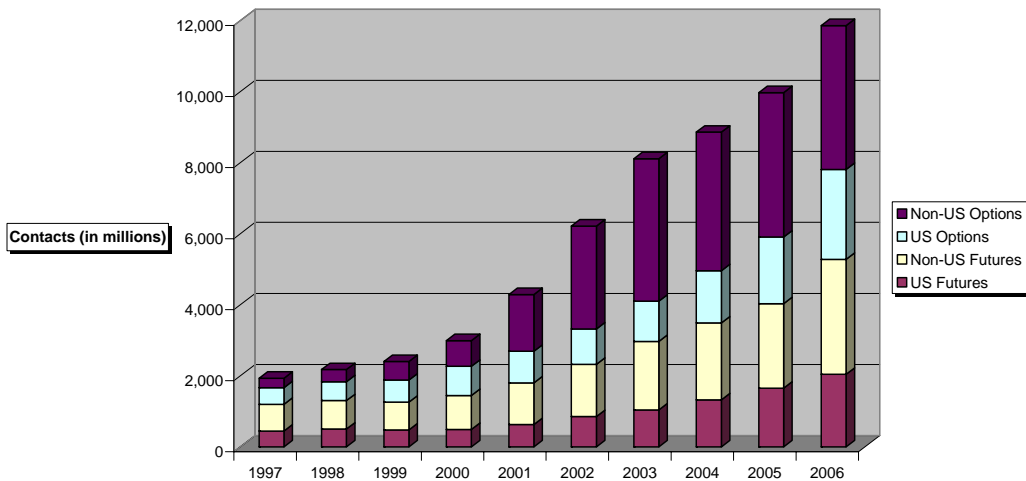
<sup>1</sup> Global Futures and Options Volume data obtained from Futures Industry Association research.

**Global Options Volume  
1997 - 2006**



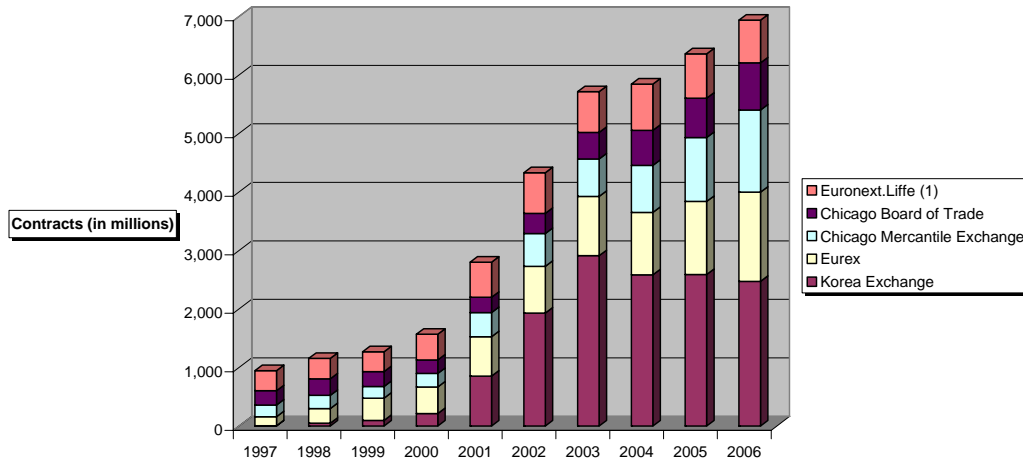
Global options volume has increased from 731 million contracts in 1997 to 6.58 billion contracts in 2006, an increase of 800 percent.

**Global Futures and Options Volume  
1997 - 2006**



Global futures and options volume increased from 1.93 billion contracts in 1997 to 11.86 billion contracts in 2006, an increase of 515 percent.

**Global Futures and Options Volume by Selected Exchanges  
1997 - 2006**



**Korea Exchange\*** » There were 8 million contracts traded in 1997, whereas 2.47 billion contracts were traded in 2006.

**Eurex\*** » There were 152 million contracts traded in 1997, whereas 1.53 billion contracts were traded in 2006.

**Chicago Mercantile Exchange\*** » There were 201 million contracts traded in 1997, whereas 1.40 billion contracts were traded in 2006.

**Chicago Board of Trade\*** » There were 243 million contracts traded in 1997, whereas 806 million contracts were traded in 2006.

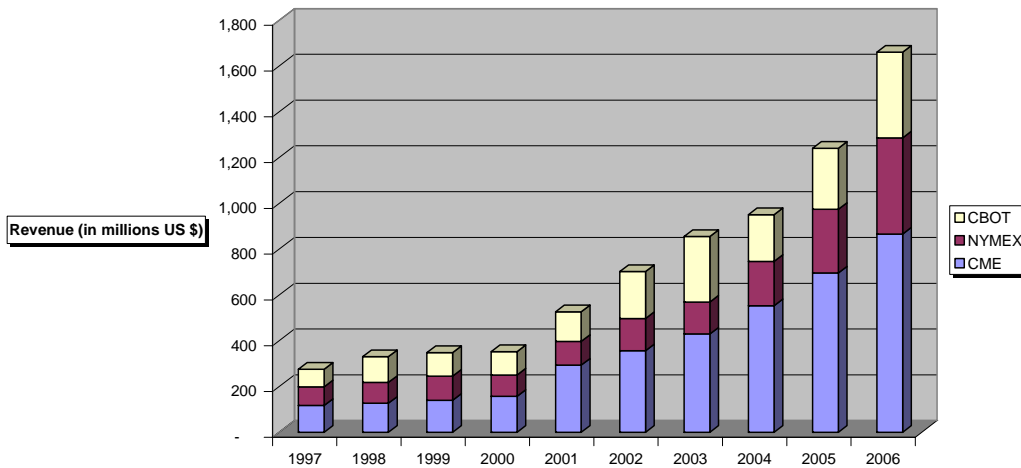
**Euronext.Liffe\*<sup>2</sup>** » There were 344 million contracts traded in 1997, whereas 730 million contracts were traded in 2006.

Global futures and options volume from the five abovementioned Exchanges increased from 948 million contracts in 1997 to 6.94 billion contracts in 2006, an increase of 630 percent.

\* Transaction fee revenue obtained from each exchange's annual audited financial report.

<sup>2</sup> Euronext.Liffe volumes from 1997–2001 are the following: Amsterdam Exchanges, Belgium Futures and Options Exchange, Bolsa de Derivados do oporto, London International Financial Futures Exchange and ParisBourse.

**Transaction Fee Revenue by Selected Exchanges  
1997 - 2006**



**Chicago Mercantile Exchange\*** » There was \$116,917,000 in transaction fee revenue in 1997, whereas in 2006, there was \$866,089,000 in transaction fee revenue.

**New York Mercantile Exchange\*** » There was \$80,773,000 in transaction fee revenue in 1997, whereas in 2006, there was \$419,731,000 in transaction fee revenue.

**Chicago Board of Trade\*** » There was \$76,793,000 in transaction fee revenue in 1997, whereas in 2006, there was \$373,324,000 in transaction fee revenue.

Transaction fee revenue from the three abovementioned Exchanges increased from \$274,483,000 in 1997 to \$1,659,144,000 in 2006, an increase of 504 percent.

\* Transaction fee revenue obtained from each exchange's annual audited financial report.



## Selected Exchange and Clearing Fee Schedule Review

Our experienced management consulting team discussed and agreed with the FIA Exchange Fee Subcommittee on the exchanges selected for an in-depth analysis and review. In order to keep the project manageable in terms of scope and time, we will analyze and review the transaction fee schedules of the following exchanges:

- CME Group (CME and CBOT Fee Schedules)
- New York Mercantile Exchange (NYMEX)
- ICE Futures US
- ICE Futures Europe
- Eurex
- Liffe
- Korea Exchange
- Hong Kong Exchange and Clearing Ltd.

Please note that for our analysis and review, we will look at the CBOT and CME as two distinct schedules due each having their own transaction fee schedule.

### CME Group's CME Fee Schedule

The CME Fee Schedule has three distinct schedules based upon transaction type:

- Open outcry and CME Globex clearing fees (futures and options)
- Schedule charges clearing fees based on 11 product types and 15 membership types
- CME Globex fees (futures and options)
- Schedule charges Globex fees based on 15 product types and 15 membership types, as well as other fees (futures and options)
- Schedule charges other fees based on 11 product types and nine transaction types (EFP surcharge, block trade surcharge, lessee brokerage, 106.F employee brokerage, floor/"new" brokerage, position transfers and adjustments, give-up surcharge, and exercise and assignment surcharge)

The CME Fee Schedule has approximately 30 notes. Examples of these notes are:

- CME Globex fees are capped at \$50 per day per CME e-mini futures product per operator ID and \$200 per day per CME e-mini options product per operator ID
- On a tiered basis, clearing fees for interest rate and foreign exchange products will be reduced for trading volumes exceeding designated monthly average daily volumes
- Clearing and CME Globex fees for CME Globex transactions are based on the combined memberships of the operator and the account owner
- TRAKRS products are charged by order size and membership (customer, member and approved market maker) type
- On a tiered basis, for corporate members and incentive program participants, the clearing fee for Eurodollar futures, Euroyen futures and options trade electronically is reduced for trading volumes in excess of 15,000 contracts per month

Additionally, 30 clearing fee waivers are in place and a new product access program has 70 new products that members can trade outside their division of membership and will pay lessee clearing and Globex fees.

The CME Fee Schedule is available on the CME Group's website [www.cmegroup.com](http://www.cmegroup.com) or by contacting the EFS Support Team [efsadmin@cmegroup.com](mailto:efsadmin@cmegroup.com). Updates to the CME fee schedule are communicated through bulletins via an FCM email listing.

The CME has developed a fee billing system called the CME Exchange Fee System (EFS) System. The EFS System enables FCMs to reconcile their clearing and Globex fees based on the membership information input by FCMs into the EFS System and the CME membership database. The EFS System allows for FCMs to receive more accurate billing information, fewer manual adjustments, reduces a FCM's reconciliation effort to correct fee misapplications and enables the FCM to allocate exercise, assignment and deliveries to the appropriate member account, if applicable.

## CME Group's CBOT Fee Schedule

The CBOT Fee Schedule has four distinct schedules based upon the following products:

- Agricultural products charge exchange fees based on 3 product types, 2 trading platforms and 13 membership types
- Equity products charge exchange fees based on 5 product types, 2 trading platforms and 13 membership types
- Metals products charge exchange fees based on 3 product types, 1 trading platform and 13 membership types
- Financial products charged exchange fees based on 3 product types, 2 trading platforms, 13 membership types and tiered volume discounts

The CBOT has 10 fee waivers and a transaction fee schedule for ex-pit surcharge, non-trades, clearing fees and fees for DJ-AIGCI. This schedule has approximately 20 transaction fees (exchange for physicals, exchange for swaps, exercise/assignment/expiration/deliveries, etc.)

The CBOT Fee Schedule is available on the CME Group's website [www.cbot.com](http://www.cbot.com) or by contacting the Exchange Fee System (EFS) Support Team [efsadmin@cmegroup.com](mailto:efsadmin@cmegroup.com). Updates to CBOT Fee Schedule are communicated through bulletins via an FCM email listing.

The CBOT has developed a fee billing system called the Dashboard System. The Dashboard System enables FCMs to reconcile their exchange fees based on the membership information input by FCMs into the Dashboard System and the CBOT Membership database. The Dashboard System allows for FCMs to receive more accurate billing information, fewer manual adjustments, reduces a FCM's reconciliation effort and enables the FCM to allocate exercise, assignments and deliveries to the appropriate member account, if applicable.

With the merger of the CME and CBOT, the Dashboard System will be replaced with the CBOT Exchange Fee System (CFS). The CFS System will be available in parallel with the Dashboard System from November 1, 2007 through December 31, 2007. Commencing January 1, 2008, the CFS System will supersede the Dashboard System for billing purposes, however the Dashboard System will be available for fee adjustments through February 29, 2008 for the months of November and December 2007.

## NYMEX

The NYMEX Fee Schedule has five distinct schedules based upon transaction types:

- Open-outcry and CME Globex Trading Fees based on 15 clearing transaction types, 2 trading platforms, 9 membership types and 2 divisions
- Cash-settlement fees based on 17 contract types and 2 membership types
- Full-sized and NYMEX miNY futures contracts based on 9 contract types and 4 membership types
- NYMEX ClearPort clearing fees based on 21 product types and 2 membership types
- NYMEX ClearPort clearing fees based on 13 product types and 2 membership types

The NYMEX has fee waivers on cash settlement fees for all NYMEX products traded on the CME Globex System.

Additionally, the NYMEX sends out on a monthly basis a worksheet entitled *Clearing Department Commodity Summary*. The summary details trade venue, product type and trading platform for all NYMEX products.

The NYMEX fee schedule is available on the NYMEX website [www.nymex.com/fees\\_sched.aspx](http://www.nymex.com/fees_sched.aspx) or by contacting the NYMEX Clearing Department. The *Clearing Department Commodity Summary* can be requested from the NYMEX Clearing Department and is available on an as-needed or monthly basis. Updates to NYMEX Fee Schedule are communicated through notices to members and via postings to their website.

The NYMEX has developed a fee billing system called the e-billing System. The e-billing System enables FCMs to reconcile their exchange fees based on the membership information input by FCMs into the e-billing System and the NYMEX Membership database. The e-billing System allows for FCMs to receive more accurate billing information, fewer manual adjustments, reduces a FCM's reconciliation effort and enables the FCM to allocate exercise, assignments and deliveries to the appropriate member account, if applicable.

## ICE Futures US

The ICE Futures US exchange and clearing fee schedule is based upon the following:

- Exchange and clearing fees based on 6 product types, 2 trading platforms and 5 membership types
- Other fees based on 6 transaction types and 2 product types

The ICE Futures US communicates fee waivers through notices directly to their members.

The ICE Futures US exchange and clearing fee schedule is available on the ICE Futures US website [www.theice.com/publicdocs/futures\\_us/Exchange\\_Clearing\\_Fees.pdf](http://www.theice.com/publicdocs/futures_us/Exchange_Clearing_Fees.pdf) or by contacting the ICE Futures US Clearing Department.

## ICE Futures Europe

The ICE Futures Europe exchange and clearing (LCH.Clearnet) fee schedule is based upon the exchange and clearing fees based on 7 product types and 8 transaction types.

The ICE Futures Europe communicates fee waivers through circulars available on their website [www.theice.com/circulars](http://www.theice.com/circulars).

The LCH.Clearnet fee schedule is available on the ICE Futures Europe website [www.theice.com/publicdocs/futures/ICE\\_Futures\\_Fees.pdf](http://www.theice.com/publicdocs/futures/ICE_Futures_Fees.pdf) or by contacting the ICE Futures Europe Clearing Department.

## Eurex

The Eurex transaction fee schedule is based upon the following:

- Regular transactions based on 5 account types, approximately 60 product types and 4 currency types
- Over-the-counter (OTC) entries – block trades based on 5 account types, approximately 60 product types and 4 currency types
- OTC Entries – flex options based on 2 account types (maximum fee per trade entry corresponds to number of contracts), approximately 30 product types and 3 currency types
- OTC Entries – EFP and Exchange for Swaps trades based on 2 account types, approximately 20 product types and 3 currency types
- OTC Entries – Vola-trades based on 5 account types, approximately 25 product types and 2 currency types
- Rebates based on 3 levels and 8 product groups
- Other fees include position adjustments (multiple currency types and product types), cash settlement (multiple currency types and product types), and exercise of options (multiple account, product and currency types)

Eurex communicates fee waivers through circulars available on their website [www.eurexexchange.com/documents/all\\_circulars\\_de.html](http://www.eurexexchange.com/documents/all_circulars_de.html).

Eurex Transaction fee schedule is available on the Eurex website [www.eurexexchange.com/documents/regulations/price\\_list\\_de.html](http://www.eurexexchange.com/documents/regulations/price_list_de.html) or by contacting the Eurex Clearing Department.

## Liffe

The Liffe *Equity Portfolio Summary of Trading Fees for Equity Derivatives Contracts* fee schedule is based on the following:

- Amsterdam market based on 2 member types, 5 product types and maximum fee per order
- Brussels market based on 2 member types, 2 product types and premium value (options only)
- Lisbon market based on 3 product types
- Paris market is based on 4 member types, 4 product types, order size, contract size and monthly performance
- London markets based on 2 member types, 5 product types, number of lots (stock options) and volume bands (FTSE 100 Index Options)

Please note the designated market-making schemes are available for individual equity options (designated and primary market maker scheme) and FTSE 100 Index Options (designated market maker scheme); and

The Liffe London derivatives markets schedule is based upon:

- Liffe Connect transaction charges based on approximately 25 product types
- BCLEAR transaction charges based on approximately 25 product types, 2 member types and fee caps per transaction

Liffe communicates fee waivers through circulars available on their website [www.euronext.com](http://www.euronext.com).

Liffe transaction fee schedules are available on the Liffe website [www.euronext.com/editorial/wide/editorial.4123.EN.html](http://www.euronext.com/editorial/wide/editorial.4123.EN.html) or by contacting the Liffe Clearing Department.

## Korea Exchange

The Korea Exchange fee schedule is based upon the exchange fee based on approximately 20 product types, 3 trade types and 2 member types.

Please note variable fees are charged based on percentage of underlying product.

The Korea Exchange Fee Schedule is not available on the website. Also, fee waivers are not announced or posted on the website.

## Hong Kong Exchange and Clearing Ltd.

The Hong Kong trading fees and commissions schedule is based upon exchange fees based on 12 product types, 3 fee types and negotiated commissions.

Hong Kong Exchange and Clearing Ltd. fee schedule and fee waivers are available on their website [www.hkex.com.hk](http://www.hkex.com.hk).



## Transaction Fee Survey

Our experienced management consulting team developed a Transaction Fee Survey to help gauge the current futures industry climate. With the help of the FIA Exchange Fee Subcommittee, we sent the survey to the following firms:

- ADM Investor Services
- Barclays Capital Inc.
- Bear, Stearns & Co. Inc.
- Calyon Financial Inc.
- Citigroup Global Markets Inc.
- Credit Suisse Securities (USA), LLC
- Deutsche Bank Securities Inc.
- Fimat USA, LLC
- Goldman, Sachs & Co.
- HSBC Securities (USA) Inc.
- J. P. Morgan Futures Inc.
- Lehman Brothers Inc.
- MF Global Inc.
- Merrill Lynch Pierce Fenner & Smith Inc.
- Morgan Stanley
- Penson GHCO
- Prudential Bache Commodities, LLC
- Rosenthal Collins Group
- UBS

The Transaction Fee Survey consisted of the below questions:

1. With the complexity of fee schedules, regular modifications of fee rates and levels and reduced time windows to recapture fee adjustments, what challenges/roadblocks/investment needed to manage these fees have been created within the FCM to help monitor transaction fees?
2. With the onset of electronic trading and straight through processing (STP), has a FCMs ability to control transaction fees been enhanced or hindered? Give examples and/or explanations for either
3. What new processes within your FCM have been instituted to monitor transaction fees? Expound on the process or processes
4. What are your top five lists of on-going transaction fee issues? Expound on the issues and what fixes would be needed to alleviate them?

Based on the detailed survey responses received from the abovementioned FCMs (survey responses are catalogued in the Appendix), the main themes and issues that resonate throughout the responses are as follows:

- Complexity of Transaction Fee Schedules
  1. Multiple Membership Types (Equity Clearing Member, Lessee/Licensee/Delegate, Electronic Corporate Member, Individual Equity Member, Proprietary Trading Firm, Hedge Fund, etc.)
  2. Multiple Transaction Types (Exchange fee, Clearing fee, Electronic clearing fee (Globex), EFP, Exercise/assignment/expiration fee, Delivery fee, etc.)
  3. Multiple Trading Platforms (Open-outcry and Electronic)
  4. Daily and/or Monthly Volume Discount and Fee Capping Programs
  5. Product Specific Trading Fees
  6. Incentive Participant Programs
- Various membership (individual, clearing member firm, member firm, etc.) types and rules in place at Exchanges can be complex and difficult to monitor; this information currently has to be maintained in both the Exchange and FCM Back Office Service Provider's systems, hence lending itself to further miscalculations of transaction fees
- Required registration of electronic traders into the Transaction Fee billing systems in order for these traders to receive the preferential transaction fee reductions; the registration and maintenance of these traders is labor intensive and getting the required information for each trader can be a challenge
- Limitations within Back Office Service Provider system to properly calculate transaction fees based on the multiple scenarios (tiering, capping, etc.) each Exchange has offered market participants for increasing Exchange volumes and market share
- Lack of availability of Transaction Fee Schedules from Exchanges (either on website or in-house staff) in an "easy to read" and summarized format, lack of timely and efficient notification from Exchanges when transaction fees are updated, lack of trade data files available to FCMs from Exchanges (reconciliation tool) and time constraints on FCM to request transaction fee rebates versus audit review period by Exchanges

# Recommendations and Next Steps toward Implementation

After reviewing the background Information along with selected data analysis, completing the selected Exchange and clearing fee schedule reviews and compiling the responses from the transaction fee survey, the following details recommendations and next steps toward implementation.

## Recommendations

Exchanges communicate transaction fee modifications (moves/adds/changes, fee waivers, fee bulletins and circulars) to market participants in a timely and efficient manner. These transaction fee modifications should be posted on the Exchange's website with a contact name or contact group, group e-mail address and phone number to contact for all transaction fee modifications.

Exchanges make transaction fee schedules easily accessible. The schedules should be posted on the Exchange's website with an individual contact name or contact group, group e-mail address and phone number to contact for all transaction fee inquiries and most importantly, the contact name or contact group should have an in-depth knowledge of the Exchange's transaction fee schedule.

Exchanges develop and implement a "Transaction Fee Alert" e-mail list to disseminate transaction fee modifications to market participants in a timely and efficient manner. Market participants can receive transaction fee modifications (moves/adds/changes, fee waivers, fee bulletins and circulars) updates by entering a firm contact on the Exchange's e-mail list link posted on the Exchange's website.

Exchanges make available membership information in data file format that FCMs can upload and verify client information within their Back Office Service Provider's membership master file and Exchange's transaction fee systems, if applicable.

Exchanges develop, implement and maintain, with input from FCMs and Back Office Service Providers, their transaction fee schedule as a data file that market participants can download from their website. Market participants can receive the transaction fee schedule data file by clicking on a web link on the Exchange's website.

Back Office Service Providers need to work with Exchanges, FCMs and ISVs and be held accountable for the development, implementation and maintenance of transaction fee modules on an as-needed basis by Exchange to calculate tiered pricing, daily and monthly fee caps and any other transaction fee pricing to alleviate the manual intensive procedures needed in regards to monitoring transaction fees.

Exchanges extend their timeframe for FCMs to recapture transaction fee miscalculations to coincide with each Exchange's timeframe to review FCMs for transaction fee miscalculations.

Explore with the Exchanges a phased-in approach that would include the following:

A multi-step process wherein FCMs initially submit their client membership information to the Exchange, followed by FCM submission of client trade data to the Exchange which then verifies the accuracy of the applicable member transaction fees/rates including tiered pricing and daily/monthly fee caps and discounts.

### **Next Steps**

Based on the abovementioned recommendations, next steps toward implementation of the recommendations could entail the following:

- FIA Chicago and FIA Futures Services Divisions formed a working group of FCMs, Back Office Service Providers and ISVs as a take away from the 2008 Planning Session to review the recommendations and develop a prioritized Plan of Action to address the issues identified within the White Paper. Part of the process will be to discuss with Exchanges the prioritized Plan of Action and steps to move forward with the Plan of Action.
- From the working group's review of the recommendations and prioritized Plan of Action, develop an Executive Summary to distribute at Boca 2008 to the FIA Parent Board.

## Conclusion

Based on the review of the selected data analysis, our review of selected Exchange and Clearing Fee Schedules, our compilation of responses received from the transaction fee survey and recommendations brought forth from reviewing and analyzing the transaction survey response's, here is the Top Five "Issues" List that the FIA Chicago and Futures Services Division will bring forth to the FIA Parent Board for further discussion and dialogue with global derivatives, futures and commodities market participants (Exchanges, Clearing Organizations, Back Office Services Providers and ISVs):

- Complexity of Transaction Fee Schedules
  1. Multiple Membership Types (Equity Clearing Member, Lessee/Licensee/Delegate, Electronic Corporate Member, Individual Equity Member, Proprietary Trading Firm, Hedge Fund, etc.)
  2. Multiple Transaction Types (Exchange fee, Clearing fee, Electronic clearing fee (Globex), EFP, Exercise/assignment/expiration fee, Delivery fee, etc.)
  3. Multiple Trading Platforms (Open-outcry and Electronic)
  4. Daily and/or Monthly Volume Discount and Fee Capping Programs
  5. Product Specific Trading Fees
  6. Incentive Participant Programs
- Registration of electronic trading requirements established by Exchanges (user IDs, operator IDs, terminal IDs, TAG 50s, etc.) to ensure proper transaction fee charged FCM
- Limitations in Back Office Service Providers system's to charge client the proper transaction fee (manual calculations)
- Lack of availability of Transaction Fee Schedules from Exchanges (either on website or in-house staff), lack of timely and efficient notification from Exchanges when transaction fees are updated, lack of trade data files available to FCM from Exchanges (reconciliation tool) and time constraints on FCM to request transaction fee rebates
- Lack of availability of membership updates from Exchanges

# Appendix

Selected Exchange and Clearing Fee Schedules

Transaction Fee Survey Responses

About RSM McGladrey and McGladrey & Pullen

## **Selected Exchange and Clearing Fee Schedules**

## **CME Group's CME Fee Schedule**





# Fee Schedule, effective October 22, 2007



## OPEN OUTCRY & CME GLOBEX® CLEARING FEES Futures & Options

		Commodity Products	Foreign Exchange Products (Note 22)	Interest Rate Products (Note 11) (Note 25)	Equity Products	Weather Products	ETF Futures	E-mini Commodity Products	E-mini Foreign Exchange Products	E-mini Equity Products	Eurodollar 5-Year E-mini Bundle Futures	E-mini Eurodollar Futures
Equity Members/Clearing Members/Inactive Clearing Members/Rule 106.I Members/Rule 106.S Member Approved Funds	(Note 24)	\$0.11	\$0.07	\$0.09	\$0.20	\$0.02	\$0.075	\$0.045	\$0.035	\$0.095	\$0.09	\$0.02
Rule 106.D Lessees / Rule 106.F Employees	(Note 26)	\$0.31	\$0.27	\$0.27/\$0.30	\$0.43	\$0.07	\$0.13	\$0.145	\$0.15	\$0.21	\$0.27	\$0.05
Rule 106.R Electronic Corporate Member - Holding Member	(Note 21)	\$0.34	\$0.10	\$0.34	\$0.78	\$0.34	\$0.18	\$0.34	\$0.34	\$0.39	\$0.34	\$0.07
Rule 106.R Electronic Corporate Member - Volume Incentive Program	(Note 21)	\$0.49	\$0.10	\$0.49	\$0.78	\$0.49	\$0.33	\$0.49	\$0.49	\$0.49	\$0.49	\$0.22
Rule 106.H and 106.N Firms	(Note 20)	\$0.49	\$0.10/\$0.45	\$0.34/\$0.49	\$0.58	\$0.12	\$0.18	\$0.245	\$0.25	\$0.39	\$0.34	\$0.07
Asian Incentive Program Participants	(Note 20)	\$0.49	\$0.10/\$0.45	\$0.34/\$0.49	\$0.58	\$0.12	\$0.18	\$0.245	\$0.25	\$0.39	\$0.34	\$0.07
European Incentive Program Participants	(Note 18)	\$0.34	\$0.10	\$0.34	\$0.78	\$0.34	\$0.18	\$0.34	\$0.34	\$0.39	\$0.34	\$0.07
eFX Bank Incentive Program Participants	(Note 23)	\$0.64	\$0.10	\$0.64	\$0.78	\$0.16	\$0.15	\$0.32	\$0.35	\$0.39	\$0.64	\$0.13
Korean Bank Incentive Program Participants	(Note 31)	\$0.64	\$0.10	\$0.64	\$0.78	\$0.16	\$0.15	\$0.32	\$0.35	\$0.39	\$0.64	\$0.13
CBOE Members (reduced for S&P Index & E-mini S&P only)		\$0.64	\$0.60	\$0.64	\$0.68/\$0.78	\$0.16	\$0.15	\$0.32	\$0.35	\$0.34/\$0.39	\$0.64	\$0.13
Customers of Member Firms		\$0.64	\$0.60	\$0.64	\$0.78	\$0.16	\$0.15	\$0.32	\$0.35	\$0.39	\$0.64	\$0.13

## CME GLOBEX FEES Futures & Options

	Commodity Futures	Commodity Options	Foreign Exchange Futures (Note 14) (Note 15)	Foreign Exchange Options (Note 14) (Note 27)	Interest Rate Products (Note 28) (Note 30) (Note 32)	Eurodollar & Euroyen Options	Equity Products (Note 19)	Weather Products	ETF Futures	E-mini Commodity Products (Note 9)	E-mini Foreign Exchange Products (Note 9)	E-mini Equity Futures (Note 9) (Note 17)	E-mini Equity Options (Note 9)	Eurodollar 5-Year E-mini Bundle Futures	E-mini Eurodollar Futures
Equity Members/Clearing Members/Inactive Clearing Members/Rule 106.I Members/Rule 106.S Member Approved Funds	(Note 24)	\$0.50	\$0.25	\$0.25	\$0.25	\$0.10	\$0.15	\$0.50	\$0.125	\$0.10	\$0.25	\$0.25	\$0.25	\$0.16	\$0.03
Rule 106.D Lessees / Rule 106.F Employees	(Note 10)	\$0.50	\$0.25	\$0.25	\$0.25	\$0.10	\$0.15	\$0.50	\$0.125	\$0.10	\$0.25	\$0.25	\$0.25	\$0.16	\$0.03
Rule 106.R Electronic Corporate Member - Holding Member	(Note 21)	\$0.10	\$0.10	\$0.34	\$0.34	\$0.10	\$0.10	\$0.20	\$0.10	\$0.10	\$0.10	\$0.10	\$0.05	\$0.16	\$0.03
Rule 106.R Electronic Corporate Member - Volume Incentive Program	(Note 21)	\$0.10	\$0.10	\$0.49	\$0.49	\$0.10	\$0.10	\$0.50	\$0.10	\$0.10	\$0.10	\$0.15	\$0.10	\$0.16	\$0.03
Rule 106.H and 106.N Firms	(Note 10)	\$0.50	\$0.25	\$0.34	\$0.34	\$0.10	\$0.10	\$0.40	\$0.125	\$0.10	\$0.25	\$0.10	\$0.05	\$0.16	\$0.03
Asian Incentive Program Participants		\$0.50	\$0.25	\$0.34	\$0.34	\$0.10	\$0.10	\$0.40	\$0.125	\$0.10	\$0.25	\$0.10	\$0.05	\$0.16	\$0.03
European Incentive Program Participants	(Note 18)	\$0.10	\$0.10	\$0.34	\$0.34	\$0.10	\$0.10	\$0.20	\$0.10	\$0.10	\$0.10	\$0.10	\$0.05	\$0.16	\$0.03
eFX Bank Incentive Program Participants	(Note 23)	\$1.25	\$0.65	\$0.34	\$0.34	\$0.55	\$0.25	\$1.50	\$0.375	\$0.20	\$0.75	\$0.50	\$0.75	\$0.25	\$0.05
Korean Bank Incentive Program Participants	(Note 31)	\$1.25	\$0.65	\$0.34	\$0.34	\$0.55	\$0.25	\$1.50	\$0.375	\$0.20	\$0.75	\$0.50	\$0.75	\$0.25	\$0.05
CBOE Members		\$1.25	\$0.65	\$1.00	\$1.00	\$0.55	\$0.25	\$1.50	\$0.375	\$0.20	\$0.75	\$0.50	\$0.75	\$0.25	\$0.05
Customers of Member Firms		\$1.25	\$0.65	\$1.00	\$0.25	\$0.55	\$0.25	\$1.50	\$0.375	\$0.20	\$0.75	\$0.50	\$0.75	\$0.25	\$0.05

## OTHER FEES FUTURES & OPTIONS

	Commodity Products	Foreign Exchange Products	Interest Rate Products	Equity Products	Weather Products (Note 29)	ETF Futures	E-mini Commodity Products	E-mini Foreign Exchange Products	E-mini Equity Products	Eurodollar 5-Year E-mini Bundle Futures	E-mini Eurodollar Futures
EFP Surcharge	(Note 1)	\$1.75	\$1.75	\$1.75	\$1.75	\$0.44	\$1.75	\$1.75	\$1.75	\$0.44	\$0.09
Block Trade Surcharge	(Note 2)	\$1.75	\$1.75	\$1.75	\$1.75	\$0.44	\$1.75	\$1.75	\$1.75	\$1.00	\$0.20
Lessee Brokerage	(Note 3)	\$0.11	\$0.10	\$0.11	\$0.11	\$0.11	N/A	N/A	N/A	N/A	N/A
106.F Employee Brokerage	(Note 4)	\$0.11	\$0.10	\$0.11	\$0.11	\$0.11	N/A	N/A	N/A	N/A	N/A
Floor / "New" Brokerage	(Note 5)	\$0.04	N/A	\$0.025	\$0.04	\$0.04	N/A	N/A	N/A	N/A	N/A
Position Transfers	(Note 6)	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10
Position Adjustments	(Note 7)	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10	\$0.10
Give-up Surcharge	(Note 8)	\$0.05	\$0.05	\$0.05	\$0.05	\$0.05	\$0.05	\$0.05	\$0.05	\$0.05	\$0.05
Exercise & Assignment Surcharge	(Note 12)	\$0.05	\$0.05	\$0.05	\$0.05	\$0.05	N/A	\$0.05	\$0.05	N/A	N/A



## Fee Schedule, effective October 22, 2007



### GENERAL NOTES

- \* Fees are charged per side (both the buy and sell side) per contract.
- \* CME charges fees according to the schedule above. CME has no separate Exchange fee, nor does it assess member firms an NFA fee. For information regarding NFA fees, please contact the NFA at 312.781.1300.
- \* Clearing (and CME Globex fees when applicable) are charged to the clearing (carrying) firm on all give-up trades.
- \* Mutual Offset (CME-SGX) trades are charged the clearing fee at the Executing Exchange only.
- \* Deliveries, exercises, and assignments are charged a Clearing Fee at Customer rates. If these transactions are eligible for member rates, an adjustment must be made by allocating the transactions to the account(s) to which they belong in the on-line Exchange Fee System.
- \* There are no fees charged for expired options.
- \* Clearing and CME Globex fees for CME Globex transactions are based on the combined memberships of the operator and the account owner. Please see **Note 13** below for further information.
- \* Non-customer fees quoted above assume that the products traded are within the account owner's division of the B-share(s) held. If the product is outside the division of the account owner's B-share(s), the transaction will receive Customer clearing fee rates. Please see **Note 10** regarding the CME Globex fees for these transactions.
- \* Fees quoted for Equity Products do not apply to TRAKRS products. Please see **Note 16** for the fee schedule for TRAKRS products.

### NOTES

1. An Exchange For Physical (EFP) trade is charged a **per contract** surcharge in addition to the appropriate clearing fee according to the rates shown above. Special exceptions are:
  - \$2.50 per contract** surcharge in addition to the clearing fee for **GSCI Excess Return Index Futures**.
  - \$10.00 per contract** surcharge in addition to the clearing fee for **Milk**.
  - \$15.00 per contract** surcharge in addition to the clearing fee for **Butter and Cheddar Cheese**.
  - \$1.00 per contract** surcharge in addition to the clearing fee for **Eurodollars and Eurodollar to the Day Futures**, except that the EFP surcharge rate for Interest Rate Substitutions (SUBS) and Exchange Basis Facility (EBF) transactions is based on the term (or length of the strip of Eurodollar contracts in the transaction. The term is calculated based on the start and end months indicated by the user, and the per contract rates are as follows:

Term / Color	Rate	Term / Color	Rate
Less than 2 Year / White	\$1.00	6 Year / Purple	\$0.30
2 Year / Red	\$0.90	7 Year / Orange	\$0.20
3 Year / Green	\$0.70	8 Year / Pink	\$0.20
4 Year / Blue	\$0.50	9 Year / Silver	\$0.10
5 Year / Gold	\$0.40	10 Year / Copper	\$0.10

2. A Block Trade is charged a **per contract** surcharge in addition to the appropriate clearing fee according to the rates shown above. Special exceptions are:
  - \$1.00 per contract** surcharge in addition to the clearing fee for **Eurodollars and Eurodollar to the Day Futures**.
  - \$2.50 per contract** surcharge in addition to the clearing fee for **GSCI Excess Return Index Futures**.
3. A Lessee Brokerage fee is charged per contract to a lessee broker for execution of orders in open outcry for accounts where the lessee is **not** listed as a discretionary controller in CME's Exchange Fee System (EFS). EFS is maintained by back office personnel of the applicable clearing firm that carries that account.
4. A Rule 106.F Employee Brokerage fee is charged per contract for execution of orders in open outcry, excluding orders executed for the firm owning the seat, an affiliate thereof, or for customer accounts cleared by the clearing member or affiliate.
5. The Floor Brokerage fee is charged per contract to equity brokers and lessee brokers for the execution of orders in open outcry where these brokers are **not** listed as discretionary controllers for the account they are trading in CME's Exchange Fee System (EFS). EFS is maintained by back office personnel of the applicable clearing firm that carries that account. The Floor Brokerage for equity and lessee brokers is billed directly to those brokers.  
  
The Floor Brokerage fee is charged per contract to 106.F employees for the execution of orders in open outcry, excluding orders executed for the firm owning the seat, an affiliate thereof, or for customer accounts cleared by the clearing member or affiliate. The Floor Brokerage fee for 106.F employees is billed to that employee's clearing firm.
6. Transfer fees are **\$0.10 per contract** and are charged to both sides of the transfer. Transfer fees are capped at 25,000 positions for a maximum charge of \$2,500 per clearing firm per transfer. Transfer fees are not capped automatically; rebate requests for excess transfer fee charges must be submitted to the CME Accounting Department (email address: [efsadmin@cmegroup.com](mailto:efsadmin@cmegroup.com)).
7. Position Adjustments are charged the higher of **\$1.00** per adjustment or **\$0.10** per contract adjusted. Position adjustment fees are capped at 50,000 positions for a maximum charge of \$5,000 per firm per day. Prior to December 1, 2006, these fees were not capped automatically; rebate requests for excess position adjustment fees must be submitted to the CME Accounting Department (email address: [efsadmin@cmegroup.com](mailto:efsadmin@cmegroup.com)).
8. A **\$0.05 per contract** fee is charged to the **Executing** firm for all give-up transactions. This fee is not charged if the executing firm and the claiming firm are the same (i.e., the clearing firm number is exactly the same on both sides of the transaction). This fee is also not charged for all Ex-Pit (e.g., Blocks, EFPs, SUBs) transactions submitted electronically. On a tiered basis, the give-up surcharge is reduced for monthly volumes in excess of 4 million contracts as follows

Monthly Volume Thresholds	Rate
0 to 4,000,000 sides	\$0.05
4,000,001 to 6,000,000 sides	\$0.04
6,000,001 + sides	\$0.03

9. CME Globex fees are capped at **\$50 per day per CME E-mini Futures product per Operator ID** for:
  - \* Equity and Lessee members trading within their division for their own account. Trades entered by someone other than the member account owner for the account are not eligible for the cap.
  - \* Trades executed for the Clearing Member, Inactive Clearing Member, Rule 106.1 Member or Rule 106.S Member Approved Funds account.
 Trades marked for give-up and give-up transactions do not apply under this cap. This exclusion applies to both transactions passed through the Allocate and Claim System (ACS) and the Average Price System (APS). Transactions in E-mini Equity products are not subject to the \$50 daily cap if they are executed as part of spread trades. Only outright transactions are eligible for the cap.

CME Globex fees for **CME E-mini Options** are capped at **\$200 per day per product per Operator ID**, pursuant to the same rules and eligibility requirements noted above.

10. The non-member CME Globex fee is charged for transactions by members trading products outside of their division if the trades are executed during RTH. If such trades are executed before or after RTH, the member CME Globex fee is charged except for the following:
  - Foreign Exchange Futures - a \$0.50 per side CME Globex Fee is charged; Foreign Exchange Options - a \$0.25 per side CME Globex Fee is charged for outright trades and a \$0.50 per side CME Globex Fee is charged for spread transactions; Interest Rate Products - a \$0.25 per side CME Globex Fee is charged.



## Fee Schedule, effective October 22, 2007



11. On a tiered basis, **clearing fees for Interest Rate Products** will be reduced for trading volumes exceeding designated monthly average daily volume thresholds. Open outcry and CME Globex volume is combined, but futures and options are treated separately. Eurodollar and Mid-Curve options are treated as one commodity.

For member clearing firm transactions, monthly volume is aggregated across accounts, within a single clearing/billing firm per commodity. Clearing Members and their related 106.I. Member(s) accounts will be treated as one firm for purposes of the volume aggregation. For Rule 106.S Member Approved Funds, their associated volume will be aggregated with their related Inactive Clearing Firm. The following clearing fee discounts apply based on volume traded:

Eligible Participants	FUTURES		OPTIONS	
	Average Daily Volume Threshold (Sides)	Clearing Fee Discount	Average Daily Volume Threshold (Sides)	Clearing Fee Rate
Clearing Members/Inactive Clearing Members/Rule 106.I Members/Rule 106.S Member Approved Funds	0 - 30,000	none	0 - 15,000	none
	30,001 - 60,000	\$0.02	15,001 - 30,000	\$0.02
	60,001 - 90,000	\$0.04	30,001 - 60,000	\$0.04
	> 90,000	\$0.06	> 60,000	\$0.06

For all other transactions, volume is aggregated per account per commodity. The following clearing fee discounts apply based on volume traded:

Eligible Participants	FUTURES & OPTIONS		EUROYEN FUTURES & OPTIONS	
	Average Daily Volume Threshold (Sides)	Clearing Fee Discount	Average Daily Volume Threshold (Sides)	Clearing Fee Discount
Equity Members, Rule 106.D Lessees / Rule 106.F Employees, Rule 106.H and 106.N Firms (Open Outcry Transactions Only - Refer to Note 25), CBOE Members and Customers of Member Firms	0 - 15,000	none	0 - 1,000	none
	15,001 - 30,000	\$0.03	1,001 - 3,000	\$0.03
	> 30,000	\$0.06	> 3,000	\$0.06

Registered Market Makers' volume may be accumulated per commodity by account or across accounts within a single clearing/billing firm, at the market maker's selection. The same volume thresholds and discount schedule apply as for individual accounts above.

12. A **\$0.05 per contract** fee is charged for the exercise and assignment of options, in addition to the clearing fee charged on the resulting futures contract.

13. Clearing and CME Globex fees for CME Globex transactions are based on the combined memberships of the operator and the account owner. For example:

- \* Equity member rates will apply to CME Globex executed transactions only when an equity member has executed an order for his/her own account or another equity member's account.
- \* Non-member rates will apply to CME Globex executed transactions whenever a non-member has executed an order on CME Globex, even if executed for a member account.

Exceptions to this policy are as follows:

- \* Individuals entering trades for member firm accounts who are bona-fide W-2 employees, Independent Contractors receiving a 1099-MISC, registered Commodity Trading Advisors (CTAs) or owners with at least \$500,000 invested in the firm will receive the appropriate member rates according to the account owner's status, for products authorized within the division of the B-share(s) held.
- \* Individual Members' accounts will receive member rates for orders executed on CME Globex entered by a bona-fide clearing firm W-2 employee for products authorized within the member's division.
- \* Give-up transactions are charged based solely on the carrying account owner's membership status.
- \* A member's account will receive member rates for CME Globex orders entered by his or her registered clerk, for products authorized within the member's division (clerk must be registered with the CME Membership department to qualify).

14. The non-member **CME Globex fee for Foreign Exchange Futures and Options** executed as part of **spread** transactions is **\$0.75**.

15. On a tiered basis, **CME Globex fees for Foreign Exchange Futures** will be reduced for trading volumes exceeding designated monthly average daily volume thresholds. This volume discount applies only for the following:

- \* Equity members trading within their division of membership;
- \* Clearing Member/Inactive Clearing Member/Rule 106.I Member and Rule 106.S Member Approved Fund accounts

Volume will be aggregated across all Foreign Exchange products and contract months by account owner (spread transactions are not included). Clearing Members and their related 106.I. Member(s) accounts will be treated as one firm for purposes of the volume aggregation. For Rule 106.S Member Approved Funds, their associated volume will be aggregated with their related Inactive Clearing Firm. The following CME Globex fee discounts will apply based on volume traded:

Eligible Participants	Average Daily Volume Threshold (Sides)	CME Globex Fee Discount
Equity Members/Clearing Members/Inactive Clearing Members/Rule 106.I Members/Rule 106.S Member Approved Funds	0 - 2,500	none
	2,501 - 7,500	\$0.12
	7,501 - 25,000	\$0.17
	25,001 - 50,000	\$0.19
	> 50,000	\$0.21

For pre-designated non-automated activity of Equity Members, Clearing Members, Inactive Clearing Members, Rule 106.I Members and Rule 106.S Member Approved funds, the following CME Globex fee discounts will apply instead

Eligible Participants	Average Daily Volume Threshold (Sides)	CME Globex Fee Discount
Equity Members/Clearing Members/Inactive Clearing Members/Rule 106.I Members/Rule 106.S Member Approved Funds	0 - 7,500	\$0.12
	> 7,500	\$0.20

16. **TRAKRS FUTURES:** The fee schedule for TRAKRS products is as follows:

Order Size (Contracts)	Customer	Member	Approved Market Makers
1-400	\$0.01	\$0.005	\$0.0025
401-4,000	\$0.008125	\$0.005	\$0.0025
4001- and up	\$0.00625	\$0.005	\$0.0025

\* Customer orders are capped at \$400 per order; Member orders are capped at \$200 per order.

\* Approved Market Maker orders - as designated by the Board of Directors - are capped at \$100 per order.

\* Block & EFP transactions are charged \$0.00125 per contract in addition to the above stated exchange fees and are capped at \$400 for customers and members and \$200 for approved Market Makers.

\* An order is the total quantity of contracts executed on a single CME trading day for an account with the same order number, user identification and executing firm number



## Fee Schedule, effective October 22, 2007



17. The schedule of non-member **CME Globex fees** for an **E-mini Equity Futures** contract executed as part of a **spread** transaction is as follows:

	Rate
CBOE Members	\$0.35
Customers of Member Firms	\$0.35

18. The rates listed for registered **European Incentive Program Participants** apply only to **CME Globex** transactions. Open outcry transactions by these entities will be charged at non-member rates.

19. The schedule of non-member **CME Globex fees** for **Nikkei 225 Dollar-based Futures and Options** and **Nikkei 225 Yen-based Futures** is as follows:

	Outright Trades	Spreads
CBOE Members	\$1.25	\$1.00
Customers of Member Firms	\$1.25	\$1.00

20. For **Rule 106.H** and **106.N Firms** and **Asian Incentive Program Participants**, different **clearing fee** rates apply for **CME Globex** trades of **Foreign Exchange Futures and Interest Rate Products** than for Open Outcry trades of these products.

The first rate listed in the Clearing Fee table applies to CME Globex trades and the second rate listed applies to Open Outcry trades

21. The rates listed for **Rule 106.R Electronic Corporate Members (ECM)** apply only to **CME Globex** transactions. Open Outcry transactions by these entities will be charged at non-member rates. The **Rule 106.R Electronic Corporate Member - Holding Member** rates apply to ECMs which meet the associated membership requirements, for CME Globex trades executed during Regular Trading Hours (RTH) within the division of the membership(s) held, and to all CME Globex trades executed for the accounts of ECMs (with or without memberships) during Extended Trading Hours (ETH). The **Rule 106.R Electronic Corporate Member - Volume Incentive Program** rates apply to ECMs which meet the membership requirements for products that are outside of the division of the membership(s) held executed during RTH, and to ECMs without memberships for CME Globex trades executed during RTH.

22. Registered participants in the **CTA/Hedge Fund Incentive Program** are eligible for a reduced all-in rate of \$0.60 for CME Globex trades of Foreign Exchange products only. Open outcry transactions and CME Globex transactions in all other products by these entities will be charged at non-member rates.

Registered participants in the **High Velocity CTA/Hedge Fund Incentive Program** are eligible for a reduced all-in rate of \$0.60 for CME Globex trades of Foreign Exchange products if their monthly volume across all of the participant's registered accounts exceeds 125,000 sides. Open outcry transactions and CME Globex transactions in all other products by these entities will be charged at non-member rates, as well as CME Globex trades of Foreign Exchange products if the participant does not reach the required volume threshold

23. Registered participants in the **eFX Bank Incentive Program** are eligible for reduced rates for CME Globex outright trades of **Foreign Exchange** products only. Open outcry transactions, spreads, and CME Globex transactions in all other products will be charged at non-member rates.

24. In order to obtain member clearing and CME Globex fees, CME rules require that trading of member firms (including Clearing Members, Inactive Clearing Members, Rule 106.I Members, Rule 106.H Members, Rule 106.R Members and Rule 106.S Member Approved Funds) be conducted by bona-fide W-2 employees, independent contractors receiving a 1099-MISC, individual equity members, traders on Rule 106.F. memberships, bona-fide owners of the firm (for clearing members and inactive clearing members, owners must have at least \$500,000 invested in the firm), or registered Commodity Trading Advisors (CTAs). Electronic trading of member firms conducted by independent contractors receiving a 1099-B and other self-employed individuals will receive rates based on the lowest division of membership held by the trader and account owner.

25. On a tiered basis, for corporate members and incentive program participants, the **clearing fee** for **Eurodollar Futures, Euroyen Futures and Euroyen Options** traded **electronically** is reduced for trading volumes in excess of **15,000** contracts per month. Volume is aggregated **per product, per Operator ID within a single Bill Firm**, for a particular corporate member entity or incentive program participant. Trades marked for give-up and give-up transactions are excluded from this program, unless they are trades that have been marked for give-up as a result of positions being transferred to SGX via the mutual offset process. The following clearing fee discounts apply based on volume traded:

	Clearing Fee Discount		
	First 15,000 sides	15,001 to 50,000 sides	50,001 + sides
Rule 106.R Electronic Corporate Member - Holding Member	none	\$0.10	\$0.20
Rule 106.R Electronic Corporate Member - Volume Incentive Program			
Rule 106.H and 106.N Firms			
Asian Incentive Program Participants			
European Incentive Program Participants			

26. For **Rule 106.D Lessees** and **Rule 106.F Employees**, different **clearing fee** rates apply for **CME Globex** trades of **Interest Rate Products** than for open outcry trades of Interest Rate products. The first rate listed in the Clearing Fee table applies to CME Globex trades of Interest Rate Products and the second rate listed applies to open outcry trades in Interest Rate products

27. The **non-member** CME Globex fee rate of **\$0.25** for **Foreign Exchange Option** contracts, applies only to outright trades, until **12/31/2007**. See Note 14 above for the non-member CME Globex fee rate for Foreign Exchange Options executed as part of spread transactions.

28. The CME Globex fee for **CME Eurodollar futures contracts with longer than 4-year expirations** is reduced from \$0.10 to **\$0.05** per side for **members** and from \$0.55 to **\$0.25** per side for **non-members**.

29. The **Block Surcharge** for **Weather Options** is reduced from \$0.44 to \$0.22 for individual accounts whose monthly average daily volume > 1,000 sides (total block trade weather options volume divided by the number of trading days in the month). The discount is applied only to contracts in excess of the 1,000 daily volume threshold, and is calculated by CME as a manual rebate during month-end processing.

30. The CME Globex fee for **CME Eurodollar futures contracts transacted as 2-year through 10-year Bundles** is reduced from \$0.55 to \$0.10 per side for non-members.

31. Registered participants in the **Korean Bank Incentive Program** are eligible for reduced rates for CME Globex trades and spreads of **Foreign Exchange** products only. Open outcry transactions, and CME Globex transactions in all other products will be charged at non-member rates.

32. **CME Globex Fees** for **Eurodollar Futures** are reduced to \$0.03 per side for trades executed on **handheld** terminals for local traders' accounts whose monthly average daily volume is greater than **2,500** sides (total volume divided by the number of trading days in the month).



## Fee Schedule, effective October 22, 2007



### FEE WAIVERS

Fee waivers do **not** apply to position transfer and adjustment fees. Fees are currently waived/reduced for the following products:

PRODUCT	EFFECTIVE DATE	WAIVER														
Foreign Exchange Products	04/01/2001	Floor Brokerage fees for Equity, Lessee and 106.F Employees														
Interest Rate Swaps	04/08/2002	All Fees for Registered Market Makers Only														
Weather Derivatives	05/13/2002	All Fees for Registered Market Makers Only														
Foreign Exchange Products	07/01/2002	CME Globex Fees for Member trades executed on handheld terminals only until 12/31/2007														
E-mini Russell 1000 Futures	06/07/2004	Block Trade Surcharge until 12/31/2007														
New Trader Program (All Contracts)	09/01/2004	Clearing and CME Globex fees for electronic trading up to a capped limit for a six month period for Registered New Traders Only (Companies wishing to qualify traders for participation in this program must submit a completed New Trader Program application to CME. Once approved, the clearing firm must register the traders' operator IDs and designate them as "New Traders" in the CME Exchange Fee System.) The following volume limits apply, per trader: <table><tr><th>Month</th><th>Number of Sides Eligible for Fee Waiver</th></tr><tr><td>1</td><td>1,000</td></tr><tr><td>2</td><td>2,500</td></tr><tr><td>3</td><td>3,000</td></tr><tr><td>4</td><td>4,000</td></tr><tr><td>5</td><td>5,000</td></tr><tr><td>6</td><td>8,000</td></tr></table>	Month	Number of Sides Eligible for Fee Waiver	1	1,000	2	2,500	3	3,000	4	4,000	5	5,000	6	8,000
Month	Number of Sides Eligible for Fee Waiver															
1	1,000															
2	2,500															
3	3,000															
4	4,000															
5	5,000															
6	8,000															
E-Livestock Futures	01/01/2005	Clearing and CME Globex Fees for Registered Market Makers Only; As of 12/04/2006 CME Globex Fees for Registered Liquidity Providers discounted to \$0.10 per side														
Cash Settled Butter Futures	09/19/2005	Clearing and CME Globex Fees for Registered Market Makers Only														
Emerging Markets Partner Program (All Contracts)	10/01/2005	Clearing and CME Globex Fees for electronic trading up to a capped limit for a two-year period for Registered EMPP Participants Only														
Russian Ruble Futures	03/01/2006	Clearing and CME Globex Fees for Registered Market Makers on Electronic Trades Only until 12/31/2007														
Class III Milk Futures	03/01/2006	Clearing and CME Globex Fees for Registered Market Makers on Electronic Trades Only until 02/28/2009														
E-mini Russell 1000 Futures	03/06/2006	CME Globex Fees for Registered Market Makers Only until 12/31/2007														
HICP Futures	03/18/2006	Clearing and CME Globex Fees for Registered Market Makers Only														
E-mini MSCI EAFE Futures	03/20/2006	EFF/Block Trade Surcharge and CME Globex Fees until 12/31/2007; Clearing Fees for Registered Market Makers Only until 12/31/2007														
Eurodollar Futures	05/01/2006	CME Globex Fees for Registered Pack and Bundle Market Makers Only until 01/31/2008. Market Makers who are not Pack and Bundle Market Makers pay a reduced CME Globex fee rate of \$0.03 per side. Market Makers who are Rule 106.H Firms, Asian Incentive Program Participants, European Incentive Program Participants, or Electronic Corporate Members (Holding Members) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.22 per side. Market Makers who are Electronic Corporate Members (Volume Incentive Program) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.37 per side.														
Israeli Shekel Futures and Options	05/08/2006	All Fees until 12/31/2007														
ETF Futures	07/01/2006	CME Globex Fees for Registered Market Makers Only until 12/31/2007														
Chinese Renminbi Futures and Options	08/28/2006	Clearing and CME Globex Fees until 12/31/2007														
Korean Won Futures and Options	09/18/2006	All Fees until 12/31/2007														
Eurodollar Options	10/01/2006	CME Globex Fees for Registered Market Makers Only. Some market makers instead pay a discounted CME Globex fee of \$0.10 per side. Market Makers who are Rule 106.H Firms, Asian Incentive Program Participants, European Incentive Program Participants, or Electronic Corporate Members (Holding Members) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.22 per side; Market Makers who are Electronic Corporate Members (Volume Incentive Program) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.37 per side.														
E-Livestock Options	12/04/2006	CME Globex Fees for Registered Lead Market Makers (LMMs); CME Globex Fees for Registered Responding Market Makers (RMMs) discounted to \$0.10 per side														
Foreign Exchange Options	12/18/2006	CME Globex Fees for Registered Lead Market Makers (LMMs); CME Globex Fees for Registered Responding Market Makers (RMMs) discounted to \$0.10 per side														
Euroyen Futures	02/05/2007	CME Globex Fees for Registered Market Makers until 03/31/2008. Market Makers who are Rule 106.H Firms, Asian Incentive Program Participants, European Incentive Program Participants, or Electronic Corporate Members (Holding Members) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.22 per side; Market Makers who are Electronic Corporate Members (Volume Incentive Program) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.37 per side.														
Euroyen Options	02/05/2007	CME Globex Fees for Registered Market Makers until 03/31/2008. Some market makers instead pay a discounted CME Globex fee of \$0.10 per side. Market Makers who are Rule 106.H Firms, Asian Incentive Program Participants, European Incentive Program Participants, or Electronic Corporate Members (Holding Members) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.22 per side; Market Makers who are Electronic Corporate Members (Volume Incentive Program) have CME Globex fees waived and also pay a reduced clearing fee rate of \$0.37 per side.														
Dry Whey Futures	03/19/2007	Clearing and CME Globex Fees for Registered Market Makers Only until 03/18/2009														
Eurodollar Options	05/01/2007	CME Globex Fees for Member trades executed on handheld terminals or tablet PCs only until 03/31/2008														
All Options	05/01/2007	Give-up surcharge for all options traded electronically until 12/31/2007														
E-mini FTSE/Xinhua China 25 Index Futures	05/20/2007	CME Globex Fees and Block Trade Surcharge until 12/31/2007; Clearing Fees for Registered Market Makers Only until 12/31/07. Registered Market Makers also receive a fee credit of \$0.30 per contract, capped at \$300 per day.														
Credit Index Event Contracts	06/18/2007	All Fees until 12/31/2007														
S&P SmallCap 600 Futures	08/20/2007	All Fees until 03/31/2008; Members trading for their own account may receive monthly fee credits based upon contributions to volume and open interest until 12/31/2008.														
E-mini S&P SmallCap 600 Futures	08/20/2007	All Fees until 03/31/2008; Effective 09/04/2007, Registered Market Makers receive monthly fee credits for quoting two sided markets. Furthermore, Registered Market Makers are eligible for additional fee credits based upon the market makers' contributions to volume and open interest until 12/31/2008.														
E-mini S&P MidCap 400 Futures	09/04/2007	Clearing and CME Globex Fees for Registered Market Makers Only until 03/31/2008; Effective 09/04/2007, Registered Market Makers receive monthly fee credits for quoting two sided markets. Furthermore, Registered Market Makers are eligible for additional fee credits based upon the market makers' contributions to volume and open interest until 12/31/2008.														
Wood Pulp Futures	09/10/2007	Clearing and CME Globex Fees for Registered Market Makers Only until 09/09/2009														
Wood Pulp Options	09/10/2007	CME Globex Fees for Registered Market Makers Only until 09/09/2009														
E-mini Russell 2000 Futures	09/10/2007	Clearing and CME Globex Fees for intercommodity spreads with E-mini S&P SmallCap 600 Futures Only														
Class IV Milk and Non-Fat Dry Milk Futures	09/17/2007	Clearing and CME Globex Fees for Registered Market Makers Only until 09/16/2009														
Class III Milk, Cash Settled Butter, Dry Whey, Class IV Milk and Non-Fat Dry Milk Options	09/17/2007	CME Globex Fees for Registered Market Makers Only until 09/16/2009														
Lehman Brothers U.S. Aggregate Index Futures	10/01/2007	All Fees until 03/31/2008; Clearing Fees, CME Globex Fees and EFF/Block Trade Surcharges for Registered Market Makers Only until 09/30/2009. Registered Market Makers may also be eligible for fee credits based upon their monthly average daily volume.														
E-mini MSCI Emerging Markets Futures	10/22/2007	Clearing and CME Globex Fees until 03/31/2008; EFF/Block Trade Surcharge until 06/30/2008; Clearing and CME Globex Fees for Registered Market Makers Only until 06/30/2008. Registered Market Makers may also be eligible for fee credits based upon their monthly average daily volume.														
U.S. Commercial Real Estate Futures and Options	10/29/2007	Clearing and CME Globex Fees until 06/30/2008														



## Fee Schedule, effective October 22, 2007



### NEW PRODUCT ACCESS PROGRAM

Members trading products in the New Product Access Program will pay **lessee clearing fee** rates if the product traded is outside of their division of membership. Following is a list of products currently in this program  
Members trading the futures products identified by \*\* outside of their division of membership will also pay **lessee CME Globex fee** rates.

CME PRODUCTS:	IMM PRODUCTS:	IMM PRODUCTS (cont):	IOM PRODUCTS:	IOM PRODUCTS (cont):
Butter	10-year Japanese Government Bond	Canadian Dollar/Japanese Yen	Mid-size Options on Milk Futures	Snowfall Index Futures and Options
Class IV Milk **	Euroyen Libor	U.S. Dollar/Swedish Krona	S&P/Citigroup Growth Index	E-mini MSCI EAFE Futures
Nonfat Dry Milk **	Russian Ruble	Swiss Franc/Japanese Yen	S&P/Citigroup Value Index	S&P 500 End-of-Month (EOM) Options
Cash Settled Butter Futures **	10-year Agency Notes	U.S. Dollar/Norwegian Krone	CME\$INDEX	E-mini S&P 500 End-of-Month (EOM) Options
Frost Days Futures	5-year Agency Notes	Australian Dollar/Canadian Dollar	E-mini NASDAQ Composite Index Futures	European Style BP, CD and SF Options
Dry Whey Futures	Australian Dollar/Japanese Yen	Consumer Price Index Futures	Nikkei 225 Yen-Based Futures	Chinese Renminbi Options
	Australian Dollar/New Zealand Dollar	Czech Koruna	European Style Euro FX & Japanese Yen Options	Korean Won Options
	British Pound/Japanese Yen	Czech Koruna/Euro FX	E-mini Russell 1000 Futures	Canadian Monthly and Seasonal Strip Fut. & Opt.
	Euro FX/Swedish Krona	Hungarian Forint	iShares Russell 2000 Futures	Seasonal Strip Snowfall Index Fut. & Opt.
	British Pound/Swiss Franc	Hungarian Forint/Euro FX	S&P Depositary Receipts Futures	Hurricane Futures & Options
	Euro FX/Norwegian Krone	Polish Zloty	Nasdaq-100 Tracking Stock Futures	Weekly Weather Futures & Options
	Euro FX/Australian Dollar	Polish Zloty/Euro FX	Seasonal Weather Strip Fut. and Opt.	Canadian CAT Monthly and Seasonal Fut. & Opt.
	Euro FX/Canadian Dollar	Chinese Renminbi Futures	E-mini NASDAQ Biotech Futures	Hurricane Seasonal Futures & Options
	HICP Futures	Korean Won Futures	E-mini S&P Asia 50 Futures	Hurricane Cat-In-A-Box Futures & Options
			Wood Pulp Futures & Options **	Cash Settled Butter Options **
			Dry Whey Options	E-mini MSCI Emerging Markets Futures
			Lehman Brothers U.S. Aggregate Index Futures	

The preceding fee schedule has been prepared by Chicago Mercantile Exchange Inc. and is based on information that may change without notice. This schedule in no way shall be construed as being the official rules of CME, but rather as a "quick" reference guide.  
Questions regarding this schedule may be directed to the EFS Hotline at 312.648.5470.

## **CME Group's CBOT Fee Schedule**

# CBOT Exchange Fee Schedule

These tables summarize the new Exchange fee rates (per contract/per side) in effect for Chicago Board of Trade transactions as of August 1, 2007.

These rates have been established under the applicable rules and regulations and pursuant to decisions of the Board of Directors.

## **New Exchange Fee Schedules By Product**

[Effective November 9, 2007](#)

### **Exchange Fee Schedules By Product**

[Agricultural Products](#)

[Financial Products](#)

[Equity Products](#)

[Metal Products](#)

[Other Fees \(Ex-Pit Surcharges, Exchange Fees for Non-Trades & Clearing Fees\)](#)

### **Exchange Fee Schedules by Customer Type**

[e-cbot Member Firms](#)

[Individual Equity Member](#)

[Individual Non-Equity Member](#)

[Individual Delegate](#)

[Registered Clearing & Equity FCMs](#)

[Registered Trading FCMs](#)

[Qualified Affiliates - Leased Memberships](#)

[Closely Held Proprietary Firms](#)

[Corporate Clearing and Equity Proprietary Firms](#)

[Proprietary Trading Firms](#)

[Pools, Hedge Funds or Other Collective Investment Vehicles - Trading Members](#)

[Pools, Hedge Funds or Other Collective Investment Vehicles - Equity Members](#)

[Non-Members](#)



## e-cbot Member Firms

**Type:** e-cbot Member Firm  
**Requirements:** Leased 1 Series B-1 (Full); or  
 Leased 1 Series B-2 (Associate)

Fees on this chart apply only to the products for which the member firm is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures	Options
U.S. Treasury	Member, Delegate or Non-Member	e-cbot	\$0.40	\$0.40
Other Financial Products	Member, Delegate or Non-Member	e-cbot	\$0.60	\$0.60
mini-sized Eurodollar	Member, Delegate or Non-Member	e-cbot	\$0.60	N/A
Agricultural full-sized	Member, Delegate or Non-Member	e-cbot	\$1.00	\$1.00
Agricultural mini-sized	Member or Delegate	e-cbot	\$0.80	N/A
\$25 Dow	Member, Delegate or Non-Member	e-cbot	\$0.90	N/A
\$10 Dow	Member, Delegate or Non-Member	e-cbot	\$0.60	\$0.60
\$5 Dow mini-sized	Member, Delegate or Non-Member	e-cbot	\$0.50	\$0.50
DJ U.S. Real Estate Index	Member, Delegate or Non-Member	e-cbot	N/A	Fees Waived
Gold & Silver full-sized	Member, Delegate or Non-Member	e-cbot	Fees Waived	Fees Waived
Gold & Silver mini-sized	Member, Delegate or Non-Member	e-cbot	Fees Waived	N/A

October 12, 2007

**Fees Waived for DJ Real Estate Index** thru December 31, 2007

**Fees Waived Gold & Silver** thru December 31, 2007

**Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps** thru December 31, 2007

# Individual Equity Member

**Type:** Individual Equity Member

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares;  
1 Series B-2 (Associate) & 1,750 Shares;  
1 Series B-3 (GIM) & 875 Shares;  
1 Series B-4 (IDEM) & 190 Shares; or  
1 Series B-5 (COM) & 435 Shares

**Type:** Sole Proprietor

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares

Fees on this chart apply only to the products for which the member is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures	Options
U.S. Treasury	Member Account Owner,	Open Auction	\$0.05	\$0.05
	Other Member or Delegate	e-cbot	\$0.05	\$0.05
	Non-Member	e-cbot	\$0.12	\$0.12
Other Financial Products	Member Account Owner,	Open Auction	\$0.05	\$0.05
	Other Member or Delegate	e-cbot	\$0.10	\$0.10
	Non-Member	e-cbot	\$0.30	\$0.30
mini-sized Eurodollar	Member Account Owner,	e-cbot	\$0.15	N/A
	Other Member or Delegate	e-cbot	\$0.30	N/A
Agricultural full-sized	Member Account Owner,	Open Auction	\$0.05	\$0.05
	Other Member or Delegate	e-cbot	\$0.10	\$0.10
	Non-Member	e-cbot	\$0.45	\$0.45
Agricultural mini-sized	Member Account Owner,	Open Auction	\$0.02	N/A
	Other Member or Delegate	e-cbot	\$0.10	N/A
	Non-Member	e-cbot	\$0.40	N/A
Soybean Crush	Member Account Owner,	Open Auction	N/A	\$0.50
\$25 Dow	Member Account Owner,	e-cbot	\$0.25	N/A
	Other Member or Delegate	e-cbot	\$0.50	N/A
\$10 Dow	Member Account Owner,	Open Auction	\$0.05	\$0.05
	Other Member or Delegate	e-cbot	\$0.10	\$0.10
	Non-Member	e-cbot	\$0.30	\$0.30
\$5 Dow mini-sized	Member Account Owner,	e-cbot	\$0.05	\$0.05
	Other Member or Delegate	e-cbot	\$0.20	\$0.20
DJ U.S. Real Estate Index	Member Account Owner,	e-cbot	Fees Waived	N/A
	Other Member or Delegate	e-cbot	Fees Waived	N/A
Gold & Silver full-sized	Member Account Owner	Open Auction	N/A	Fees Waived
		e-cbot	Fees Waived	Fees Waived
	Other Member or Delegate	Open Auction	N/A	Fees Waived
		e-cbot	Fees Waived	Fees Waived
	Non-Member	e-cbot	Fees Waived	Fees Waived
Gold & Silver mini-sized	Member Account Owner	e-cbot	Fees Waived	N/A
	Other Member or Delegate	e-cbot	Fees Waived	N/A
	Non-Member	e-cbot	Fees Waived	N/A

October 12, 2007

Fees Waived Agricultural mini-sized contracts thru September 30, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008

# Individual Non-Equity Member

**Type:** Individual Non-Equity Member

**Requirements:** 1 Series B (Full, Associate, GIM, IDEM or COM)

Fees on this chart apply only to the products for which the member is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	15k & Over	Under 15k	15k & Over
U.S. Treasury	Member Account Owner	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.05		\$0.05	
	Other Member or Delegate	Open Auction	\$0.20	\$0.18	\$0.20	\$0.18
		e-cbot	\$0.20	\$0.18	\$0.20	\$0.18
	Non-Member	e-cbot	\$0.25	\$0.20	\$0.25	\$0.20
Other Financial Products	Member Account Owner	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Other Member or Delegate	Open Auction	\$0.25		\$0.25	
		e-cbot	\$0.40		\$0.40	
	Non-Member	e-cbot	\$0.45		\$0.45	
mini-sized Eurodollar	Member Account Owner	e-cbot	\$0.15		N/A	
	Other Member or Delegate	e-cbot	\$0.30		N/A	
	Non-Member	e-cbot	\$0.45		N/A	
Agricultural full-sized	Member Account Owner	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Other Member or Delegate	Open Auction	\$0.20		\$0.20	
		e-cbot	\$0.75		\$0.75	
	Non-Member	e-cbot	\$0.85		\$0.85	
Agricultural mini-sized	Member Account Owner	Open Auction	\$0.02		N/A	
		e-cbot	\$0.10		N/A	
	Other Member or Delegate	Open Auction	\$0.20		N/A	
		e-cbot	\$0.60		N/A	
	Non-Member	e-cbot	\$0.70		N/A	
Soybean Crush	Member Account Owner	Open Auction	N/A		\$0.50	
	Other Member or Delegate	Open Auction	N/A		\$0.60	
\$25 Dow	Member Account Owner	e-cbot	\$0.25		N/A	
	Other Member or Delegate	e-cbot	\$0.70		N/A	
	Non-Member	e-cbot	\$0.75		N/A	
\$10 Dow	Member Account Owner	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Other Member or Delegate	Open Auction	\$0.25		\$0.25	
		e-cbot	\$0.40		\$0.40	
	Non-Member	e-cbot	\$0.45		\$0.45	
\$5 Dow mini-sized	Member Account Owner	e-cbot	\$0.05		\$0.05	
	Other Member or Delegate	e-cbot	\$0.20		\$0.20	
	Non-Member	e-cbot	\$0.35		\$0.35	
DJ U.S. Real Estate Index	Member Account Owner	e-cbot	Fees Waived		N/A	
	Other Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	
Gold & Silver full-sized	Member Account Owner	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Other Member or Delegate	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Non-Member	e-cbot	Fees Waived		Fees Waived	
Gold & Silver mini-sized	Member Account Owner	e-cbot	Fees Waived		N/A	
	Other Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	

October 12, 2007

Fees Waived Agricultural mini-sized contracts thru September 30, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008

# Individual Delegate

**Type:** Individual Delegate

**Requirements:** Leased - 1 Series B (Full, Associate, GIM, IDEM or COM)

Fees on this chart apply only to the products for which the delegate is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	15k & Over	Under 15k	15k & Over
U.S. Treasury	Delegate Account Owner	Open Auction	\$0.20		\$0.20	
		e-cbot	\$0.20		\$0.20	
	Other Member or Delegate	Open Auction	\$0.35	\$0.33	\$0.35	\$0.33
		e-cbot	\$0.35	\$0.33	\$0.35	\$0.33
	Non-Member	e-cbot	\$0.40	\$0.35	\$0.40	\$0.35
Other Financial Products	Delegate Account Owner	Open Auction	\$0.20		\$0.20	
		e-cbot	\$0.25		\$0.25	
	Other Member or Delegate	Open Auction	\$0.28		\$0.28	
		e-cbot	\$0.55		\$0.55	
	Non-Member	e-cbot	\$0.60		\$0.60	
mini-sized Eurodollar	Delegate Account Owner	e-cbot	\$0.30		N/A	
	Other Member or Delegate	e-cbot	\$0.45		N/A	
	Non-Member	e-cbot	\$0.60		N/A	
Agricultural full-sized	Delegate Account Owner	Open Auction	\$0.20		\$0.20	
		e-cbot	\$0.25		\$0.25	
	Other Member or Delegate	Open Auction	\$0.35		\$0.35	
		e-cbot	\$0.90		\$0.90	
	Non-Member	e-cbot	\$1.00		\$1.00	
Agricultural mini-sized	Delegate Account Owner	Open Auction	\$0.17		N/A	
		e-cbot	\$0.20		N/A	
	Other Member or Delegate	Open Auction	\$0.35		N/A	
		e-cbot	\$0.75		N/A	
	Non-Member	e-cbot	\$0.80		N/A	
Soybean Crush	Delegate Account Owner	Open Auction	N/A		\$0.65	
	Other Member or Delegate	Open Auction	N/A		\$0.75	
\$25 Dow	Delegate Account Owner	e-cbot	\$0.40		N/A	
	Member or Delegate	e-cbot	\$0.85		N/A	
	Non-Member	e-cbot	\$0.90		N/A	
\$10 Dow	Delegate Account Owner	Open Auction	\$0.20		\$0.20	
		e-cbot	\$0.25		\$0.25	
	Other Member or Delegate	Open Auction	\$0.28		\$0.40	
		e-cbot	\$0.55		\$0.55	
	Non-Member	e-cbot	\$0.60		\$0.60	
\$5 Dow mini-sized	Delegate Account Owner	e-cbot	\$0.20		\$0.20	
	Other Member or Delegate	e-cbot	\$0.35		\$0.35	
	Non-Member	e-cbot	\$0.50		\$0.50	
DJ U.S. Real Estate Index	Delegate Account Owner	e-cbot	Fees Waived		N/A	
	Other Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	
Gold & Silver full-sized	Delegate Account Owner	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Other Member or Delegate	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Non-Member	e-cbot	Fees Waived		Fees Waived	
Gold & Silver mini-sized	Delegate Account Owner	e-cbot	Fees Waived		N/A	
	Other Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	

October 12, 2007

Fees Waived Agricultural mini-sized contracts thru September 30, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008

# Registered Clearing & Equity FCMs

**Type:** Registered Clearing FCMs

**Requirements:** 2 Series B-1 (Full) & 8,000 Shares

**Type:** Registered Equity FCMs

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares

**Type:** Qualified Affiliates of Registered Clearing or Equity FCMs.

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares; or

1 Series B-2 (Associate) & 1,750 Shares

Share Requirements for Clearing/Equity members of both the CME and CBOT will be 12,000 shares except when the CBOT Equity member is under the Associate membership, the joint share requirement will be 9,750.

Fees on this chart apply only to the products for which the member firm is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	15k & Over	Under 15k	15k & Over
U.S. Treasury	Member or Delegate	Open Auction	\$0.06	\$0.05	\$0.06	\$0.05
		e-cbot	\$0.06	\$0.05	\$0.06	\$0.05
	Non-Member	e-cbot	\$0.15	\$0.12	\$0.15	\$0.12
Other Financial Products	Member or Delegate	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Non-Member	e-cbot	\$0.30		\$0.30	
mini-sized Eurodollar	Member or Delegate	e-cbot	\$0.15		N/A	
	Non-Member	e-cbot	\$0.30		N/A	
Agricultural full-sized	Member or Delegate	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Non-Member	e-cbot	\$0.45		\$0.45	
Agricultural mini-sized	Member or Delegate	Open Auction	\$0.02		N/A	
		e-cbot	\$0.10		N/A	
	Non-Member	e-cbot	\$0.40		N/A	
Soybean Crush	Member or Delegate	Open Auction	N/A		\$0.50	
\$25 Dow	Member or Delegate	e-cbot	\$0.25		N/A	
	Non-Member	e-cbot	\$0.50		N/A	
\$10 Dow	Member or Delegate	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Non-Member	e-cbot	\$0.30		\$0.30	
\$5 Dow mini-sized	Member or Delegate	e-cbot	\$0.05		\$0.05	
	Non-Member	e-cbot	\$0.20		\$0.20	
DJ Real Estate Index	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Non-Member	e-cbot	Fees Waived		Fees Waived	
Gold & Silver mini-sized	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	

October 12, 2007

Fees Waived for Agricultural mini-sized contracts thru September 30, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008

# Registered Trading FCMs

**Type:** Registered Trading FCMs; &

Qualified Affiliates of any Registered Equity or Trading FCM - affiliate has no shares.

**Requirements:** 1 Series B-1 (Full);

1 Series B-2 (Associate);

1 Series B-4 (IDEM); or

1 Series B-5 (COM)

Fees on this chart apply only to the products for which the member firm is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	15k & Over	Under 15k	15k & Over
U.S. Treasury	Member or Delegate	Open Auction	\$0.20	\$0.18	\$0.20	\$0.18
		e-cbot	\$0.20	\$0.18	\$0.20	\$0.18
	Non-Member	e-cbot	\$0.25	\$0.20	\$0.25	\$0.20
Other Financial Products	Member or Delegate	Open Auction	\$0.25		\$0.25	
		e-cbot	\$0.40		\$0.40	
	Non-Member	e-cbot	\$0.45		\$0.45	
mini-sized Eurodollar	Member or Delegate	e-cbot	\$0.30		N/A	
	Non-Member	e-cbot	\$0.45		N/A	
Agricultural full-sized	Member or Delegate	Open Auction	\$0.20		\$0.20	
		e-cbot	\$0.75		\$0.75	
	Non-Member	e-cbot	\$0.85		\$0.85	
Agricultural mini-sized	Member or Delegate	Open Auction	\$0.20		N/A	
	Member or Delegate	e-cbot	\$0.60		N/A	
	Non-Member	e-cbot	\$0.70		N/A	
Soybean Crush	Member or Delegate	Open Auction	N/A		\$0.60	
\$25 Dow	Member or Delegate	e-cbot	\$0.70		N/A	
	Non-Member	e-cbot	\$0.75		N/A	
\$10 Dow	Member or Delegate	Open Auction	\$0.25		\$0.25	
		e-cbot	\$0.40		\$0.40	
	Non-Member	e-cbot	\$0.45		\$0.45	
\$5 Dow mini-sized	Member or Delegate	e-cbot	\$0.20		\$0.20	
	Non-Member	e-cbot	\$0.35		\$0.35	
DJ U.S. Real Estate Index	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Non-Member	e-cbot	Fees Waived		Fees Waived	
Gold & Silver mini-sized	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	

October 12, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008

# Qualified Affiliates - Leased Memberships

**Type:** Qualified Affiliates of any Equity (affiliate has no shares) or Trading Member Firm - Leasing a Membership (excluding Pools, Hedge Funds or Other Collective Investment Vehicles).

**Requirements:** Leased 1 Series B-1 (Full);  
Leased 1 Series B-2 (Associate);  
Leased 1 Series B-4 (IDEM); or  
Leased 1 Series B-5 (COM)

Fees on this chart apply only to the products for which the member firm is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	15k & Over	Under 15k	15k & Over
U.S. Treasury	Member or Delegate	Open Auction	\$0.35	\$0.33	\$0.35	\$0.33
		e-cbot	\$0.35	\$0.33	\$0.35	\$0.33
	Non-Member	e-cbot	\$0.40	\$0.35	\$0.40	\$0.35
Other Financial Products	Member or Delegate	Open Auction	\$0.28		\$0.28	
		e-cbot	\$0.55		\$0.55	
	Non-Member	e-cbot	\$0.60		\$0.60	
mini-sized Eurodollar	Member or Delegate	e-cbot	\$0.45		N/A	
	Non-Member	e-cbot	\$0.60		N/A	
Agricultural full-sized	Member or Delegate	Open Auction	\$0.35		\$0.35	
		e-cbot	\$0.90		\$0.90	
	Non-Member	e-cbot	\$1.00		\$1.00	
Agricultural mini-sized	Member or Delegate	Open Auction	\$0.35		N/A	
		e-cbot	\$0.75		N/A	
	Non-Member	e-cbot	\$0.80		N/A	
Soybean Crush	Member or Delegate	Open Auction	N/A		\$0.75	
\$25 Dow	Member or Delegate	e-cbot	\$0.85		N/A	
	Non-Member	e-cbot	\$0.90		N/A	
\$10 Dow	Member or Delegate	Open Auction	\$0.28		\$0.40	
		e-cbot	\$0.55		\$0.55	
	Non-Member	e-cbot	\$0.60		\$0.60	
\$5 Dow mini-sized	Member or Delegate	e-cbot	\$0.35		\$0.35	
	Non-Member	e-cbot	\$0.50		\$0.50	
DJ U.S. Real Estate Index	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Non-Member	e-cbot	Fees Waived		Fees Waived	
Gold & Silver mini-sized	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	

October 12, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008



# Closely Held Proprietary Firms

(Closely held proprietary firms must be wholly owned by members or by members and employees.)

**Type:** Closely Held Clearing Proprietary Firms

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares

**Type:** Closely Held Equity Proprietary Firms &

Qualified Affiliates of Closely Held Clearing or Equity Proprietary Firms

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares or

1 Series B-2 (Associate) & 1,750 Shares

Share requirements for Clearing/Equity members of both the CME and CBOT will be 12,000 shares except when the CBOT Equity member is under the Associate membership, the joint share requirement will be 9,750.

Non-FCM Clearing/Equity members that were members of the CBOT prior July 12, 2007 will be grandfathered at a share requirement of 4,725.

Fees on this chart apply only to the products for which the member firm is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures	Options
U.S. Treasury	Member or Delegate	Open Auction	\$0.05	\$0.05
		e-cbot	\$0.05	\$0.05
	Non-Member	e-cbot	\$0.12	\$0.12
Other Financial Products	Member or Delegate	Open Auction	\$0.05	\$0.05
		e-cbot	\$0.10	\$0.10
	Non-Member	e-cbot	\$0.30	\$0.30
mini-sized Eurodollar	Member or Delegate	e-cbot	\$0.15	N/A
	Non-Member	e-cbot	\$0.30	N/A
Agricultural full-sized	Member or Delegate	Open Auction	\$0.05	\$0.05
		e-cbot	\$0.10	\$0.10
	Non-Member	e-cbot	\$0.45	\$0.45
Agricultural mini-sized	Member or Delegate	Open Auction	\$0.02	N/A
		e-cbot	\$0.10	N/A
	Non-Member	e-cbot	\$0.40	N/A
Soybean Crush	Member or Delegate	Open Auction	N/A	\$0.50
\$25 Dow	Member or Delegate	e-cbot	\$0.25	N/A
	Non-Member	e-cbot	\$0.50	N/A
\$10 Dow	Member or Delegate	Open Auction	\$0.05	\$0.05
		e-cbot	\$0.10	\$0.10
	Non-Member	e-cbot	\$0.30	\$0.30
\$5 Dow mini-sized	Member or Delegate	e-cbot	\$0.05	\$0.05
	Non-Member	e-cbot	\$0.20	\$0.20
DJ U.S. Real Estate Index	Member or Delegate	e-cbot	Fees Waived	N/A
	Non-Member	e-cbot	Fees Waived	N/A
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A	Fees Waived
		e-cbot	Fees Waived	Fees Waived
	Non-Member	e-cbot	Fees Waived	Fees Waived
Gold & Silver mini-sized	Member or Delegate	e-cbot	Fees Waived	N/A
	Non-Member	e-cbot	Fees Waived	N/A

October 12, 2007

Fees Waived for Agricultural mini-sized contracts thru September 30, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008



# Corporate Clearing and Equity Proprietary Firms

**Type:** Corporate Clearing Proprietary Firms

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares

**Type:** Corporate Equity Proprietary Firms &

Qualified Affiliates of Corporate Clearing or Equity Proprietary Firms

**Requirements:** 1 Series B-1 (Full) & 8,000 Shares or

1 Series B-2 (Associate) & 1,750 Shares

Share requirements for Clearing/Equity members of both the CME and CBOT will be 12,000 shares except when the CBOT Equity member is under the Associate membership, the joint share requirement will be 9,750.

Non-FCM Clearing/Equity members that were members of the CBOT prior July 12, 2007 will be grandfathered at a share requirement of 4,725.

Fees on this chart apply only to the products for which the member firm is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	15k & Over	Under 15k	15k & Over
U.S. Treasury	Member or Delegate	Open Auction	\$0.06	\$0.05	\$0.06	\$0.05
		e-cbot	\$0.06	\$0.05	\$0.06	\$0.05
	Non-Member	e-cbot	\$0.15	\$0.12	\$0.15	\$0.12
Other Financial Products	Member or Delegate	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Non-Member	e-cbot	\$0.30		\$0.30	
mini-sized Eurodollar	Member or Delegate	e-cbot	\$0.15		N/A	
	Non-Member	e-cbot	\$0.30		N/A	
Agricultural full-sized	Member or Delegate	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Non-Member	e-cbot	\$0.45		\$0.45	
Agricultural mini-sized	Member or Delegate	Open Auction	\$0.02		N/A	
		e-cbot	\$0.10		N/A	
	Non-Member	e-cbot	\$0.40		N/A	
Soybean Crush	Member or Delegate	Open Auction	N/A		\$0.50	
\$25 Dow	Member or Delegate	e-cbot	\$0.25		N/A	
	Non-Member	e-cbot	\$0.50		N/A	
\$10 Dow	Member or Delegate	Open Auction	\$0.05		\$0.05	
		e-cbot	\$0.10		\$0.10	
	Non-Member	e-cbot	\$0.30		\$0.30	
\$5 Dow mini-sized	Member or Delegate	e-cbot	\$0.05		\$0.05	
	Non-Member	e-cbot	\$0.20		\$0.20	
DJ U.S. Real Estate Index	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Non-Member	e-cbot	Fees Waived		Fees Waived	
Gold & Silver mini-sized	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	

October 12, 2007

Fees Waived for Agricultural mini-sized contracts thru September 30, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

# Proprietary Trading Firms

**Type:** Proprietary Trading Firms &

Qualified Affiliates of any Member Firm (Equity or Trading) - affiliate has no shares.  
(excluding Pools, Hedge Funds or Other Collective Investment Vehicles)

**Requirements:** 1 Series B-1 (Full);  
1 Series B-2 (Associate);  
1 Series B-4 (IDEM); or  
1 Series B-5 (COM)

Fees on this chart apply only to the products for which the member firm is eligible.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	15k & Over	Under 15k	15k & Over
U.S. Treasury	Member or Delegate	Open Auction	\$0.20	\$0.18	\$0.20	\$0.18
		e-cbot	\$0.20	\$0.18	\$0.20	\$0.18
	Non-Member	e-cbot	\$0.25	\$0.20	\$0.25	\$0.20
Other Financial Products	Member or Delegate	Open Auction	\$0.25		\$0.25	
		e-cbot	\$0.40		\$0.40	
	Non-Member	e-cbot	\$0.45		\$0.45	
mini-sized Eurodollar	Member or Delegate	e-cbot	\$0.30		N/A	
	Non-Member	e-cbot	\$0.45		N/A	
Agricultural full-sized	Member or Delegate	Open Auction	\$0.20		\$0.20	
		e-cbot	\$0.75		\$0.75	
	Non-Member	e-cbot	\$0.85		\$0.85	
Agricultural mini-sized	Member or Delegate	Open Auction	\$0.20		N/A	
		e-cbot	\$0.60		N/A	
	Non-Member	e-cbot	\$0.70		N/A	
Soybean Crush	Member or Delegate	Open Auction	N/A		\$0.60	
\$25 Dow	Member or Delegate	e-cbot	\$0.70		N/A	
	Non-Member	e-cbot	\$0.75		N/A	
\$10 Dow	Member or Delegate	Open Auction	\$0.25		\$0.25	
		e-cbot	\$0.40		\$0.40	
	Non-Member	e-cbot	\$0.45		\$0.45	
\$5 Dow mini-sized	Member or Delegate	e-cbot	\$0.20		\$0.20	
	Non-Member	e-cbot	\$0.35		\$0.35	
DJ U.S. Real Estate Index	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A		Fees Waived	
		e-cbot	Fees Waived		Fees Waived	
	Non-Member	e-cbot	Fees Waived		Fees Waived	
Gold & Silver mini-sized	Member or Delegate	e-cbot	Fees Waived		N/A	
	Non-Member	e-cbot	Fees Waived		N/A	

October 12, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Sucharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Sucharges) for Ethanol Options thru March 31, 2008

## Pools, Hedge Funds or Other Collective Investment Vehicles - Trading Members

**Type:** Pools, Hedge Funds or Other Collective Investment Vehicles - Trading Members  
**Requirements:** 2 Series B-1 (Full) & 1 Series B-2 (Associate)

Qualifies up to three pools/hedge funds; additional entities can be qualified by the registration of an additional trading right for each such entity.

Pool/Hedge Funds that are controlled by a "Membership Umbrella" firm can be qualified by the registration of an additional trading right for each such entity.

Product	Trading Right of Individual Executing the Trade	Platform	Futures	Options
U.S. Treasury	Member, Delegate or Non-Member	Open Auction	\$0.35	\$0.35
		e-cbot	\$0.35	\$0.35
Other Financial Products	Member, Delegate or Non-Member	Open Auction	\$0.25	\$0.25
		e-cbot	\$0.45	\$0.45
mini-sized Eurodollar	Member, Delegate or Non-Member	e-cbot	\$0.45	N/A
Agricultural full-sized	Member, Delegate or Non-Member	Open Auction	\$0.20	\$0.20
		e-cbot	\$0.85	\$0.85
Agricultural mini-sized	Member, Delegate or Non-Member	Open Auction	\$0.20	N/A
		e-cbot	\$0.70	N/A
Soybean Crush	Member or Delegate	Open Auction	N/A	\$0.60
\$25 Dow	Member, Delegate or Non-Member	e-cbot	\$0.75	N/A
\$10 Dow	Member or Delegate	Open Auction	\$0.25	\$0.25
	Member, Delegate or Non-Member	e-cbot	\$0.45	\$0.45
\$5 Dow mini-sized	Member, Delegate or Non-Member	e-cbot	\$0.35	\$0.35
DJ U.S. Real Estate Index	Member, Delegate or Non-Member	e-cbot	Fees Waived	N/A
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A	Fees Waived
	Member, Delegate or Non-Member	e-cbot	Fees Waived	Fees Waived
Gold & Silver mini-sized	Member, Delegate or Non-Member	e-cbot	Fees Waived	N/A

October 12, 2007

**Fees Waived for DJ Real Estate Index** thru December 31, 2007

**Fees Waived Gold & Silver** thru December 31, 2007

**Fees Waived (including Ex-Pit Sucharges) for Credit Default Swaps** thru December 31, 2007

**Fees Waived (excluding Ex-Pit Sucharges) for Ethanol Options** thru March 31, 2008

## Pools, Hedge Funds or Other Collective Investment Vehicles - Equity Members

**Type:** Pools, Hedge Funds or Other Collective Investment Vehicles - Equity Members

**Requirements:** 4 Series B-1 (Full), 2 Series B-2 (Associate) & 8,000 Shares

Qualifies up to six pools/hedge funds; additional entities can be qualified by the registration of an additional trading right for each such entity.

Pool/Hedge Funds that are controlled by a "Membership Umbrella" firm can be qualified by the registration of an additional trading right for each such entity.

Product	Trading Right of Individual Executing the Trade	Platform	Futures		Options	
			Under 15k	Over 15k	Under 15k	Over 15k
U.S. Treasury	Member, Delegate or Non-Member	Open Auction	\$0.06	\$0.05	\$0.06	\$0.05
		e-cbot	\$0.15	\$0.12	\$0.15	\$0.12
Other Financial Products	Member, Delegate or Non-Member	Open Auction	\$0.05	\$0.05	\$0.05	\$0.05
		e-cbot	\$0.30	\$0.30	\$0.30	\$0.30
mini-sized Eurodollar	Member, Delegate or Non-Member	e-cbot	\$0.30	\$0.30	N/A	N/A
Agricultural full-sized	Member, Delegate or Non-Member	Open Auction	\$0.05	\$0.05	\$0.05	\$0.05
		e-cbot	\$0.45	\$0.45	\$0.45	\$0.45
Agricultural mini-sized	Member, Delegate or Non-Member	Open Auction	\$0.02	\$0.02	N/A	N/A
		e-cbot	\$0.40	\$0.40	N/A	N/A
Soybean Crush	Member or Delegate	Open Auction	N/A	N/A	\$0.50	\$0.50
\$25 Dow	Member, Delegate or Non-Member	e-cbot	\$0.50	\$0.50	N/A	N/A
\$10 Dow	Member or Delegate	Open Auction	\$0.05	\$0.05	\$0.05	\$0.05
	Member, Delegate or Non-Member	e-cbot	\$0.30	\$0.30	\$0.30	\$0.30
\$5 Dow mini-sized	Member, Delegate or Non-Member	e-cbot	\$0.20	\$0.20	\$0.20	\$0.20
DJ U.S. Real Estate Index	Member, Delegate or Non-Member	e-cbot	Fees Waived	Fees Waived	N/A	N/A
Gold & Silver full-sized	Member or Delegate	Open Auction	N/A	N/A	Fees Waived	Fees Waived
	Member, Delegate or Non-Member	e-cbot	Fees Waived	Fees Waived	Fees Waived	Fees Waived
Gold & Silver mini-sized	Member, Delegate or Non-Member	e-cbot	Fees Waived	Fees Waived	N/A	N/A

October 12, 2007

Fees Waived for Agricultural mini-sized contracts thru September 30, 2007

Fees Waived for DJ Real Estate Index thru December 31, 2007

Fees Waived Gold & Silver thru December 31, 2007

Fees Waived (including Ex-Pit Sucharges) for Credit Default Swaps thru December 31, 2007

Fees Waived (excluding Ex-Pit Sucharges) for Ethanol Options thru March 31, 2008

# Non-Member

Type: Non-Member

Requirements: N/A

Product	Platform	Futures	Options
U.S. Treasury	Open Auction	\$0.40	\$0.50
	e-cbot	\$0.50	\$0.75
Other Financial Products	Open Auction	\$0.30	\$0.50
	e-cbot	\$0.90	\$0.90
mini-sized Eurodollar	e-cbot	\$0.75	N/A
Agricultural full-sized	Open Auction	\$0.60	\$0.60
	e-cbot	\$1.75	\$1.75
Agricultural mini-sized	Open Auction	\$0.40	N/A
	e-cbot	\$1.50	N/A
Soybean Crush	Open Auction	N/A	\$6.00
\$25 Dow	e-cbot	\$1.50	N/A
\$10 Dow	Open Auction	\$0.30	\$0.50
	e-cbot	\$0.90	\$0.90
\$5 Dow mini-sized	e-cbot	\$0.85	\$0.85
DJ U.S. Real Estate Index	e-cbot	Fees Waived	N/A
Gold & Silver full-sized	Open Auction	N/A	Fees Waived
	e-cbot	\$1.00	Fees Waived
Gold & Silver mini-sized	e-cbot	\$0.75	N/A

October 12, 2007

Fees waived for DJ U.S. Real Estate Index thru December 31, 2007

Fees waived for Gold & Silver full - sized Options thru December 31, 2007

Fees waived (including Ex-Pit Surcharges) for Credit Default Swaps thru December 31, 2007

Fees waived (excluding Ex-Pit Surcharges) for Ethanol Options thru March 31, 2008

**NYMEX**

# NYMEX FEE SCHEDULE

## Fee Schedule – Per Contract Half-Turn

<u>Cash-Settlement</u>	<u>Full-Sized &amp; NYMEX miNY™ Futures Contracts</u>	<u>NYMEX ClearPort® Clearing</u>	<u>NYMEX ClearPort® Trading</u>
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### Open Outcry and CME Globex Trading Fees

	NYMEX Division				COMEX Division			
Clearing Transaction	Member	Non-Member	"House" Account	"Customer" Account	Member	Licensee	Non-Member	"H" or "C" Account
Day Trade <sup>5</sup>	\$0.35				\$0.25	\$0.25		
Trade <sup>1,5</sup>	\$0.60	\$1.45			\$0.50	\$0.50	\$1.35	
Day Trade on CME Globex® (Physicals) <sup>5</sup>	\$0.35				\$0.35	\$0.35		
Trade on CME Globex® (Physicals) <sup>5</sup>	\$0.60	\$1.45			\$0.60	\$0.60	\$1.45	
EFP, EFS, EOO <sup>3</sup>	\$0.60	\$1.45			\$0.85		\$1.35	
EFS <sup>4</sup>	\$2.50	\$2.50						
Cross Division Trading <sup>2</sup>	\$0.90				\$0.80			
Cross Division EFP Trading <sup>2</sup>	\$0.90				\$1.20			
Cross Division Trading on CME Globex	\$0.90				\$0.90			
Ex-Pit Movement	\$0.00	\$0.00			\$0.14		\$0.66	\$0.12
Delivery Notice			\$0.50	\$1.00				\$1.00
Options Exercise / Assigned Notice			\$0.40	\$0.85	\$0.40		\$0.85	
Options Exercise / Assigned Trade <sup>3</sup>	\$0.60	\$1.45			\$0.50		\$1.35	
Licensee Trading Fee						\$0.125		
Licensee Surcharge						\$0.50		

### Cash-Settlement Fees Schedule

Contract	Member	Non-Member
Henry Hub Natural Gas Outright Swap Futures	\$0.21	\$0.34
Natural Gas Basis, Index, & Swing Swap Futures <a href="#">view products</a>	\$0.54	\$0.67
Petroleum Outright / European Petroleum Outright (1,000 bbls size) Swap Futures <a href="#">view products</a>	\$0.85	\$1.35
European Outright (1,000 metric tons) Swap Futures (BG, PS, JA)	\$6.00	\$9.00
Petroleum Product Cracks and Spread Swap Futures <a href="#">view products</a>	\$2.20	\$2.70
European / Asian Petroleum Product Calendar Swap Futures <a href="#">view products</a>	\$6.00	\$9.00
European / Asian Petroleum Product Spread and Crack Swaps and Gasoil spread swaps (1000 metric tons) <a href="#">view products</a>	\$12.00	\$18.00
European Cracks & Spreads - 1000 barrel contract size <a href="#">view products</a>	\$1.70	\$2.70
Eastern Rail CSX Coal Swap Futures	\$4.35	\$5.00
Western Rail PRB Coal Swap Futures	\$2.25	\$2.50
Electricity Futures (Monthly and Off-Peak) <a href="#">view products</a>	\$4.00	\$4.00
Electricity Futures (Weekly) JW - PJM weekly	\$1.00	\$1.00
Electricity Futures (Daily) <a href="#">view products</a>	\$0.20	\$0.20
Electricity Futures (NYISO) <a href="#">view products</a>	\$2.00	\$2.00
Electricity Futures (Dow-Jones) <a href="#">view products</a>	\$4.80	\$4.80
Freight Swap Futures and NYMEX Catastrophe Risk Index Futures & Options <a href="#">view products</a>	\$4.00	\$5.00
Average Price & European-style Options <a href="#">view products</a>	\$0.90	\$1.15

### \* Full-Sized Financial, NYMEX miNY™, Singapore 380 cst Fuel Oil, & REBCO Contracts

	Member Day Trade	Member Overnight	Blended Rate	Non Member
NYMEX miNY Futures (QM, QU, QH)				
NYMEX miNY (2:1)	N/A	\$0.55	\$0.88	\$1.20
NYMEX miNY Futures (QG)				
NYMEX miNY (4:1)	N/A	\$0.40	\$0.45	\$0.50
Singapore 380 cst Fuel Oil (HZ)				



<b>Full Size</b>	N/A	\$0.60	\$0.78	\$0.95
<b>REBCO (RE)</b>				
<b>Full Size</b>	N/A	\$1.00	\$1.50	\$2.00
<b>COMEX miNY™ Futures (QO, QI, QC)</b>				
<b>All contracts</b>	N/A	\$0.50	\$0.63	\$0.75
<b>Asian metals (QR, QS, QT)</b>				
<b>All contracts</b>	N/A	\$0.50	\$0.63	\$0.75
<b>London metals (LA, LK, LZ)</b>				
<b>All contracts</b>	N/A	\$0.50	\$0.63	\$0.75
<b>Softs Futures (CJ, KT, TT, YO)</b>				
<b>All contracts</b>	\$0.35	\$0.60	\$0.90	\$1.45
<b>Financially Settled Futures (WS, BH, HH, HP, RT)</b>				
<b>All contracts</b>	\$0.35	\$0.60	\$0.90	\$1.45

\* Cash settlement fees for all NYMEX products traded on the CME Globex® system have been waived.

#### NYMEX ClearPort® Clearing Fee Schedule

<b>Product</b>	<b>Member Rate (Side)</b>	<b>Non-Member Rate (Side)</b>
<u>COMEX Futures &amp; Options</u>	\$0.50	\$1.35
Henry Hub Natural Gas Outright Swap Futures	\$0.21	\$0.34
Natural Gas Basis, Index, & Swing Swap Futures <u>view products</u>	\$0.54	\$0.67
Petroleum Outright / European Petroleum Outright (1,000 bbls size) Swap Futures <u>view products</u>	\$0.85	\$1.35
Petroleum Product Cracks and Spread Swap Futures <u>view products</u>	\$2.20	\$2.70
Singapore 380 cst Fuel Oil	\$0.50	\$0.95
European / Asian Petroleum Product Calendar Swap Futures <u>view products</u>	\$6.00	\$9.00
European / Asian Petroleum Product Spread and Crack Swaps and Gasoil spread swaps (1000 metric tons) <u>view products</u>	\$12.00	\$18.00
European Cracks & Spreads - 1000 barrel contract size <u>view products</u>	\$1.70	\$2.70
CAPP Coal Futures	\$6.50	\$7.50
Eastern Rail CSX Coal Swap Futures	\$4.35	\$5.00
Western Rail PRB Coal Swap Futures	\$2.25	\$2.50
Electricity Futures (Monthly and Off-Peak) <u>view products</u>	\$4.00	\$4.00
Electricity Futures (Weekly) <u>JW - PJM weekly</u>	\$1.00	\$1.00
Electricity Futures (Daily) <u>view products</u>	\$0.20	\$0.20

Electricity Futures (NYISO) <a href="#">view products</a>	\$2.00	\$2.00
Electricity Futures (Dow-Jones) <a href="#">view products</a>	\$4.80	\$4.80
<a href="#">Emissions Futures</a>	\$6.50	\$7.50
Freight Swap Futures <a href="#">view products</a>	\$4.00	\$5.00
Average Price, European-style, and Brent Calendar Spread Options <a href="#">view products</a>	\$1.75	\$2.50
NYMEX Catastrophe Risk Index Futures and Options	\$8.00	\$10.00

#### NYMEX ClearPort® Trading Fee Schedule

Product	Liquidity Provider	Opposite Side
Henry Hub Natural Gas Outrights, and Natural Gas Basis, Index, & Swap Futures	\$0.25 paid	\$0.65 all-inclusive fee
Petroleum / European Petroleum (1,000 bbls. size) Outrights, Cracks, & Spread Swap Futures	\$1.00 paid	\$2.50 all-inclusive fee
European (EU and AR only) / Asian Petroleum Product Calendar Swap Futures	\$7.00 paid	\$10.00 all-inclusive fee
European Cracks & Spreads - Gasoil spreads of 1000 metric tons contract size	\$2.00 paid	\$5.00 all-inclusive fee
Emissions and CAPP Coal Futures	\$5.00 paid	\$10.00 all-inclusive fee
Eastern Rail CSX Coal Swap Futures	\$3.50 paid	\$7.00 all-inclusive fee
Western Rail PRB Coal Swap Futures	\$1.75 paid	\$3.50 all-inclusive fee
Freight Swap Futures	\$4.00 paid	\$5.00 all-inclusive fee
Electricity Futures (Monthly and Off-Peak)	\$4.00 all-inclusive fee	
Electricity Futures (Weekly)	\$1.00 all-inclusive fee	
Electricity Futures (Daily)	\$0.20 all-inclusive fee	
Electricity Futures (NYISO)	\$2.00 all-inclusive fee	
Electricity Futures (Dow-Jones)	\$4.80 all-inclusive fee	

<sup>1</sup> COMEX Division exchange transaction rate is included in the clearing transaction rate.

<sup>2</sup> Applies to seat owners, or the holder of ABC agreements, trading for their own account.

<sup>3</sup> Not eligible for day trade rates.

<sup>4</sup> An additional fee of \$2.50 per contract half-turn is charged for exchange of futures for swaps (EFS) transactions.

<sup>5</sup> Fee is waived for New York Blendstock (RBOB) futures contract (RB) until the end of 2006

A minimum fee of \$200 per month is applied to each clearing member.

OCTOBER 15, 2007

## Table of Contents

<u>TRADE VENUE</u>	<u>PRODUCT TYPE</u>	<u>TRADE ENTRY PLATFORM</u>	<u>INFORMATION PROVIDED</u>	<u>SECTION</u>	<u>PAGE</u>
<a href="#">Document Instructions</a>			How to use this Document effectively.	1	2
<a href="#">NYMEX, Inc. Trading Floors (NITF)</a>	Future	Trade Management System (TMS)	Summary of futures contracts traded on a Trading Floor.	2	3
<a href="#">NYMEX, Inc. Trading Floors (NITF)</a>	Option	Trade Management System (TMS)	Summary of options contracts traded on a Trading Floor.	3	4
<a href="#">ClearPort® Trading and Clearing Services (CPT, CPC)</a>	Future	ClearPort® Trading and Clearing Services	Summary of standardized futures contracts traded or cleared on NYMEX ClearPort®	4	5 - 9
<a href="#">ClearPort® Clearing Services Only (CPC)</a>	Future	ClearPort® Clearing Services Only	Summary of standardized futures contracts traded as Futures Derivatives and cleared on NYMEX ClearPort® Clearing Services only.	5	10
<a href="#">ClearPort® Clearing Services Only (CPC)</a>	Option	ClearPort® Clearing Services Only	Summary of standardized options contracts traded as Option Derivatives and cleared on NYMEX ClearPort® Clearing Services only.	6	11
<a href="#">CME Globex® (GLX)</a>	Future	CME Globex® (GLX)	Summary of futures contracts traded on the CME Globex® Trading Platform and cleared at NYMEX.	7	12
<a href="#">CME Globex® (GLX)</a>	Option	CME Globex® (GLX)	Summary of options contracts traded on the CME Globex® Trading Platform and cleared at NYMEX.	8	13
<a href="#">Dubai Mercantile Exchange Limited (DME)</a>	Future	DME Direct™	Summary of futures contracts traded on the DME Direct™ Trading Platform.	9	14
<a href="#">Commodity Listing Sorted Alphabetically by Symbol</a>	Future		Listing of all futures contracts sorted by commodity symbol.	10	15 - 21
<a href="#">Commodity Listing Sorted Alphabetically by Symbol</a>	Option		Listing of all options contracts sorted by commodity symbol.	11	22 - 23
<a href="#">Commodity Listing - Sorted Alphabetically by Name</a>	Future		Listing of all futures contracts sorted by commodity name.	12	24 - 30
<a href="#">Commodity Listing - Sorted Alphabetically by Name</a>	Option		Listing of all options contracts sorted by commodity name.	13	31 - 32
<a href="#">Notes</a>			Explanation of Delivery Month, Termination of Trading, Final EFP/EFM session, Settlement Rules,	14	33 - 69

## DOCUMENT INSTRUCTIONS

### (How to use this Document effectively)

#### Table of Contents

Listed below the title **Trade Venue** are hyperlinks to each Section. Click on any category to go directly to the selected Section.

#### Sections 2 - 10

In Sections 2 - 10, below the titles **Delivery Months/Duration**, **Termination of Trading**, **Final EFP/EFM Session**, **Cash Settlement**, **Trading Hours** and **Fee Schedule** there are codes that correspond to the Notes Section. The Notes Section provides the full descriptive information for each Note. **For ease of reference, if you place the pointer over the Note, a comment box will appear with the full descriptive information.**

#### Sections 9 - 10

For ease of reference, Sections 9 - 10 provide all contracts in all venues sorted alphabetically by commodity symbol.

#### Sections 11 - 12

For ease of reference, Sections 11 - 12 provide all contracts in all venues sorted alphabetically by commodity name.

#### Section 13

For ease of reference, Section 13 provides the detailed NOTES from all Sections of this document.

#### Sections 4, 9 - 12

In Sections 4, 9 - 12, below each title is a dropdown which will allow you to view a by specific characteristic. For example, view all contracts sized at 42,000 gallons, or a minimum tick of 0.0001.

#### Complete Document Legend

NITF = NYMEX, Inc. Trading Floors  
 CPT = ClearPort® Trading Services  
 CPC = ClearPort® Clearing Services  
 TMS = Trade Management System  
 GLX = CME Globex®  
 DME = DME Direct™

# TRADING FLOORS (NITF) / FUTURES

## NYMEX DIVISION

FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH				TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EFP/EFM SESSION	AT	SETTLEMENT	TRADING	FEE	TRADE	ENTRY
					PER CONT	NOTES	NOTES	NOTES	TERMINATION	NOTES	HOURS	SCHEDULE	VENUE(S)	PLATFORM(S)
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	F1	PHYSICAL	N/A	H1	B1	NITF	TMS
WS	WTI FINANCIAL	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D51	T20	N/A	FINANCIAL	S10	H1	B72	NITF	TMS
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H1	B1	NITF	TMS
BH	HEATING OIL FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T30	N/A	FINANCIAL	S21	H1	B72	NITF	TMS
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H1	B1	NITF	TMS
RT	RBOB FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T30	N/A	FINANCIAL	S21	H1	B72	NITF	TMS
LR	GULF COAST GASOLINE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H3	B68	NITF	TMS
LU	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H3	B68	NITF	TMS
LH	NEW YORK HARBOR ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H8	B68	NITF	TMS
PN	PROPANE FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D7	T6	F1	PHYSICAL	N/A	H1	B1	NITF	TMS
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	F2	PHYSICAL	N/A	H1	B1	NITF	TMS
HH	HENRY HUB FINANCIAL LAST DAY	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	FINANCIAL	S7	H1	B72	NITF	TMS
HP	HENRY HUB FINANCIAL	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T21	N/A	FINANCIAL	S11	H1	B72	NITF	TMS
PA	PALLADIUM FUTURE	100 troy ozs.	.05 per troy oz.	N/A	\$ 5.00	D11	T22	N/A	PHYSICAL	N/A	H5	B1	NITF	TMS
PL	PLATINUM FUTURE	50 troy ozs.	.10 per troy oz.	\$50.00 per troy oz.	\$ 5.00	D12	T22	N/A	PHYSICAL	N/A	H4	B1	NITF	TMS

## COMEX DIVISION

FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH				TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EFP/EFM SESSION	AT	SETTLEMENT	TRADING	FEE	TRADE	ENTRY
					PER CONT	NOTES	NOTES	NOTES	TERMINATION	NOTES	HOURS	SCHEDULE	VENUE(S)	PLATFORM(S)
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	\$75.00 per troy oz.	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H9	B3	NITF	TMS
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	\$1.50 per troy oz.	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H10	B3	NITF	TMS
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H11	B3	NITF	TMS
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H12	B3	NITF	TMS

Legend: NITF = NYMEX, Inc. Trading Floors, TMS = Trade Management System

OPTIONS		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
<u>SYMBOL</u>	<u>COMMODITY NAME</u>	<u>UNIT</u>	<u>FLUCTUATION</u>	<u>FLUCTUATION</u>	<u>VALUE CHG</u>	<u>MONTHS/</u>	<u>OF</u>	<u>EFP/EFM</u>	<u>AT</u>	<u>SETTLEMENT</u>	<u>HOURS</u>	<u>SCHEDULE</u>	<u>VENUE(S)</u>	<u>ENTRY</u>
					<u>PER CONT</u>	<u>NOTES</u>	<u>NOTES</u>	<u>NOTES</u>	<u>TERMINATION</u>	<u>NOTES</u>				<u>PLATFORM(S)</u>
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
BW	BRENT/WTI SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D5	T5	N/A	FUTURE	N/A	H1	B1	NITF	TMS
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
CH	HEATING OIL CRACK OPTION	1,000 bbls.	.01 per bbl.	N/A	N/A	D4	T3	N/A	FUTURE	N/A	H1	B1	NITF	TMS
F	HEATING OIL CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
I	NATURAL GAS CALENDAR SPREAD OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D42	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H1	B1	NITF	TMS
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 1.00	D8	T8	F16	FINANCIAL	S14	H1	B31	NITF	TMS
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
PO	PLATINUM OPTION	50 troy ozs.	.10 per troy oz.	N/A	\$ 5.00	D13	T11	N/A	FUTURE	N/A	H16	B1	NITF	TMS
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H1	B53	NITF	TMS
RF	RBOB EUROPEAN "LOOK ALIKE" OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T35	N/A	FINANCIAL	S27	H1	B53	NITF	TMS
RX	RBOB CRACK SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D6	T3	N/A	FUTURE	N/A	H1	B55	NITF	TMS
W	WTI CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
Z	RBOB CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B55	NITF	TMS

OPTIONS		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
<u>SYMBOL</u>	<u>COMMODITY NAME</u>	<u>UNIT</u>	<u>FLUCTUATION</u>	<u>FLUCTUATION</u>	<u>VALUE CHG</u>	<u>MONTHS/</u>	<u>OF</u>	<u>EFP/EFM</u>	<u>AT</u>	<u>SETTLEMENT</u>	<u>HOURS</u>	<u>SCHEDULE</u>	<u>VENUE(S)</u>	<u>ENTRY</u>
					<u>PER CONT</u>	<u>NOTES</u>	<u>NOTES</u>	<u>NOTES</u>	<u>TERMINATION</u>	<u>NOTES</u>				<u>PLATFORM(S)</u>
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H17	B3	NITF	TMS
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H18	B3	NITF	TMS
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H19	B3	NITF	TMS
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H20	B3	NITF	TMS

Legend:

FUTURES SYMBOL	COMMODITY NAME	CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
		UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG PER CONT	MONTHS/ DURATION	OF TRADING NOTES	EFP/EFM SESSIONS NOTES	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
AY	WTS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
BB	BRENT BULLET SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T31	F26	FINANCIAL	S25	H21	B39	CPT, CPC	CPT, CPC
BK	WTI-BRENT (ICE) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T6	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
BY	WTI-BRENT (ICE) BULLET SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T31	F26	FINANCIAL	S25	H21	B40	CPT, CPC	CPT, CPC
CF	GULF COAST ULSD CRACK SPREAD (ARGUS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	CPT, CPC
CK	GULF COAST GASOLINE CRACK SPREAD (ARGUS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	CPT, CPC
CS	WTI CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC	CPT, CPC
CY	BRENT (ICE) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T6	F24	FINANCIAL	S23	H21	B40	CPT, CPC	CPT, CPC
DB	BRENT-DUBAI SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
DC	DUBAI CRUDE OIL CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D22	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
EN	EUROPEAN NAPHTHA CRACK SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F13	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
EP	EUROPEAN PLATTS GASOLINE MED CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
FF	WTS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
FH	WTS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
FI	1.0% FUEL OIL NWE CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
FL	3.5% FUEL OIL FOB MED CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
FO	3.5% FUEL OIL RDAM CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
FY	DATED-TO-FRONTLINE BRENT SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
GA	SINGAPORE GASOIL V. RDAM GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
GY	GULF COAST ULSD CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
GZ	EUROPEAN GASOIL CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
HK	N.Y. HARBOR HEATING OIL CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B9	CPT, CPC	CPT, CPC
JB	JAPAN C & F NAPHTHA CRACK SPREAD (PLATTS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	CPT, CPC
KS	SINGAPORE JET KEROSENE SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
LI	LLS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
MA	WTI-BOW RIVER SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
MF	GULF COAST NO. 6 FUEL 3.0% SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
MG	GULF COAST NO. 6 FUEL OIL CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
ML	NEW YORK HARBOR RESIDUAL FUEL CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
MM	NEW YORK HARBOR RESIDUAL FUEL 1.0% SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
MO	MARS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
MV	MARS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
MX	MARS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
MZ	MARS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
PR	WTS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
PV	WTS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
PZ	WTS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
RD	U.S. GULF COAST NO. 2 CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
RG	EUROPEAN ARGUS GASOLINE CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
RK	SINGAPORE JET REGRADE:JET KERO VS. GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B30	CPT, CPC	CPT, CPC
RM	RBOB CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B43	CPT, CPC	CPT, CPC
RU	U.S. GULF COAST UNLEADED 87 CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
SG	SINGAPORE GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
SP	SINGAPORE NAPHTHA SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
UB	DATED BRENT CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
UW	NEW YORK LOW SULFUR DIESEL (LSD) CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
WH	LLS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WI	LLS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WJ	LLS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WK	LLS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WL	MARS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WP	MARS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
XA	LLS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
XB	WTS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
XE	WTS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
XL	LLS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC	CPT, CPC
XT	LLS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
YK	GULF COAST LOW SULFUR DIESEL (LSD) CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
YU	NEW YORK ULSD CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC

## ClearPort® TRADING (CPT) AND CLEARING (CPC) SERVICES / FUTURES

FUTURES	CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	SESSIONS NOTES	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
YV	MARS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC
YX	MARS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC
AR	NWE GASOLINE SWAP - ARGUS	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC
BG	EUROPEAN GASOIL BULLET SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T44	F42	FINANCIAL	S38	H21	B74	CPT, CPC
EC	EUROPEAN GASOIL 0.2 CIF NWE V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
EE	EUROPEAN ULSD 50PPM CIF MED V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
EF	EUROPEAN GASOIL 0.2 FOB MED V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
EH	EUROPEAN ULSD 50PPM CIF MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
EI	EUROPEAN GASOIL 0.2 RDAM BARGES V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
EL	EUROPEAN ULSD 50PPM FOB MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
EO	EUROPEAN ULSD 50PPM FOB MED V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
ES	EUROPEAN ULSD 50PPM CIF NWE SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
ET	EUROPEAN GASOIL 10PPM RDAM BARGES V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
EU	EUROPEAN UNL GAS 50PPM SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC
EW	EAST/WEST FUEL OIL SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S18	H21	B29	CPT, CPC
EX	EUROPEAN GASOIL 0.2 CIF MED V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
EY	EUROPEAN ULSD 50PPM CIF NWE V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
FK	3.5% FUEL OIL RDAM V. 3.5% FOB MED SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
FS	FUELOIL SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC
GG	EUROPEAN GASOIL 0.2 CIF MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
GT	EUROPEAN GASOIL 10PPM RDAM BARGES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
GX	EUROPEAN GASOIL (ICE) CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
JA	JAPAN C & F NAPHTHA (PLATTS) SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B74	CPT, CPC
JC	EUROPEAN JET CIF NWE V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
JR	EUROPEAN JET RDAM BARGES V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
PS	EUROPEAN PROPANE CIF ARA (ARGUS) SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B74	CPT, CPC
SD	SINGAPORE FUEL OIL SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC
SE	SINGAPORE 380CST FUEL OIL SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC
TG	FREIGHT ROUTE TC1 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TH	FREIGHT ROUTE TC5 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TI	FREIGHT ROUTE TD5 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TJ	FREIGHT ROUTE TC4 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TK	FREIGHT ROUTE TD7 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TL	FREIGHT ROUTE TD3 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TM	FREIGHT ROUTE TC2 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TN	FREIGHT ROUTE TD9 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
TO	FREIGHT ROUTE TD10D SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC
UA	EUROPEAN SINGAPORE FUEL OIL 180cst CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UE	EUROPEAN GASOIL 0.2 NWE CALENDAR SWAP (NORTHEAST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UF	EUROPEAN 1% FUEL OIL CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UG	EUROPEAN GASOIL 0.2 ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UH	EUROPEAN 1% FUEL OIL ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UI	EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERRANEAN)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UJ	EUROPEAN JET KERO NWE CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UL	EUROPEAN ULSD NWE CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UN	EUROPEAN NAPHTHA CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UP	EUROPEAN ULSD (DIESEL) ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UQ	EUROPEAN GASOIL 0.2 MED CALENDAR SWAP (MEDITERRANEAN)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UR	EUROPEAN JET KERO ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
UV	EUROPEAN 3.5% FUEL OIL ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC
QP	WESTERN RAIL PRB COAL SWAP	1,000 tons	.01 per ton	N/A	\$ 10.00	D10	T6	F20	FINANCIAL	S19	H21	B11	CPT, CPC
QX	EASTERN RAIL CSX COAL SWAP	1,000 tons	.01 per ton	N/A	\$ 10.00	D10	T6	F20	FINANCIAL	S19	H21	B12	CPT, CPC
QL	CENTRAL APPALACHIAN COAL FUTURE	1,550 tons	.01 per ton	N/A	\$ 15.50	D2	T9	F3	PHYSICAL	N/A	H21	B10	CPT, CPC
RN	NYMEX NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D27	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC
RO	NYMEX BANKED NOX EMISSIONS FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D2	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC
RP	NYMEX ONE-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC
RQ	NYMEX TWO-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC
RR	NYMEX THREE-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC
RS	NYMEX SO <sub>2</sub> EMISSIONS ALLOWANCE FUTURE	100 tons.	.25 per ton.	N/A	\$ 25.00	D27	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC



## ClearPort® TRADING (CPT) AND CLEARING (CPC) SERVICES / FUTURES

FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	SESSIONS NOTES	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
CI	CIG ROCKIES	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
CZ	TRANSO ZONE 3 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
DI	DEMARC INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
DT	DEMARC SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
DW	DAWN BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D10	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
FP	FGT ZONE 3 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
GL	COLUMBIA GULF ONSHORE BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
HB	HENRY HUB BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IF	SOCAL NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IH	DOMINION NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
II	CENTERPINT EAST INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IJ	SAN JUAN NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IK	PG&E CITYGATE NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IL	ELPASO, PERMIAN INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IN	HENRY HUB INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IO	DAWN ONTARIO INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IP	HOUSTON SHIP CHANNEL INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IQ	ANR OKLAHOMA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IR	ROCKIES NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IS	CHICAGO INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IT	TRANSO ZONE 6 NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IU	SUMAS NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IV	PANHANDLE INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IW	NGPL MIDCONTINENT INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IX	TETCO M-3 NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IY	WAHA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NA	ALBERTA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NB	CHICAGO BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
ND	ANR LOUISIANA BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NE	ANR OKLAHOMA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NF	MICHCON BASIS	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NH	HOUSTON SHIP CHANNEL BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NJ	SAN JUAN BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NK	SUMAS BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NL	NGPL MID-CONTINENT	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NM	TENNESSEE 500 LEG BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NN	HENRY HUB SWAP	2,500 MMBtus.	.001 per MMBtu.	N/A	\$ 2.50	D26	T12	F7	FINANCIAL	S7	H21	B5	CPT, CPC	CPT, CPC
NP	HENRY HUB NATURAL GAS PENULTIMATE SWAP	2,500 MMBtus.	.001 per MMBtu.	N/A	\$ 2.50	D8	T9	F19	FINANCIAL	S11	H21	B5	CPT, CPC	CPT, CPC
NQ	TENNESSEE ZONE 0 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NR	NORTHWEST PIPELINE, ROCKIES BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NS	SOCAL BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NU	TRUNKLINE, LA BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NV	KERN RIVER WY BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NW	WAHA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NX	TEXAS EASTERN ZONE M-3 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NY	NGPL LA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NZ	TRANSO ZONE 6 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
OI	NGPL TEXOK INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
OW	DAWN ONTARIO SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
OX	NGPL TEXOK SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
PB	PGE&E MALIN	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PC	PGE&E CITYGATE	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PD	NGPL TEX/OK	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PE	NORTHERN NATURAL GAS DEMARCATION	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PF	NORTHERN NATURAL GAS VENTURA, IOWA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PG	DOMINION TRANSMISSION INC. - APPALACHIA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PH	PANHANDLE BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PM	PERMIAN BASIS	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PW	CENTERPOINT BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC

## ClearPort® TRADING (CPT) AND CLEARING (CPC) SERVICES / FUTURES

FUTURES	CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EPF/EFM SESSIONS	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
PX	NGPL MIDCONTINENT SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SF	SOCAL NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SH	DOMINION SOUTH POINT NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SJ	SAN JUAN NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SK	PG&E CITYGATE NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SL	EL PASO, PERMIAN SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SM	HOUSTON SHIP CHANNEL SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SN	HENRY HUB SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SQ	ANR OKLAHOMA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SR	KERN OPAL NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SS	CHICAGO SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
ST	TRANSCO ZONE 6 NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SU	SUMAS NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SV	PANHANDLE SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SX	TETCO M-3 NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SY	WAHA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
SZ	SONAT BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
TA	QUESTAR BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
TB	TEXAS GAS ZONE SL BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
TC	TCO BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
TE	TETCO ELA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D22	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
TR	TRANSCO ZONE 4 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
TX	TETCO STX BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S3	H21	B6	CPT, CPC
VI	VENTURA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
VS	VENTURA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
VX	CENTERPOINT EAST SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
EJ	CINERGY HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HJ	MICHIGAN HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
JP	PJM OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
KB	NYISO A OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC
KH	NYISO G OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC
KI	ISO NEW ENGLAND OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
KK	NYISO J OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC
LJ	MINNESOTA HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
OJ	MISO ILLINOIS HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
UO	NORTHERN ILLINOIS OFF-PEAK MONTHLY	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
VP	AEP - DAYTON HUB OFF-PEAK MONTHLY	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
AN	NYISO ZONE A CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC
CC	CINERGY HUB CALENDAR DAY PEAK LMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S20	H21	B18	CPT, CPC
CE	ISO NEW ENGLAND INTERNAL HUB CALENDAR DAY PEAK LMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC
GN	NYISO ZONE G CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC
HE	ERCOT HOUSTON CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
HY	ERCOT HOUSTON MCPE TRADING HUB CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
JD	PJM CALENDAR-DAILY LMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D39	T19	F11	FINANCIAL	S9	H21	B18	CPT, CPC
JN	NYISO ZONE J CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC
MC	ERCOT NORTH CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
MY	ERCOT NORTH MCPE TRADING HUB CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
NI	ISO NEW ENGLAND INTERNAL HUB PEAK LMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D10	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
UD	NORTHERN ILLINOIS HUB DAILY	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S9	H21	B18	CPT, CPC
VC	ERCOT SELLER'S CHOICE CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
VD	AEP - DAYTON HUB DAILY	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S9	H21	B18	CPT, CPC
VY	ERCOT HUB AVERAGE MCPE TRADING HUB CALENDAR DAY PEAK SWP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
KA	NYISO A	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC
KG	NYISO G	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC
KJ	NYISO J	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC
DN	DOW JONES NP15 ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC
DO	DOW JONES MID-COLUMBIA ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC
DP	DOW JONES PALO VERDE ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC
DV	DOW JONES SP15 ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC

## ClearPort® TRADING (CPT) AND CLEARING (CPC) SERVICES / FUTURES

FUTURES	CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	PER CONT	MONTHS/ DURATION	OF NOTES	SESSIONS NOTES	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
EM	CINERGY HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HM	MICHIGAN HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HN	ERCOT HOUSTON MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HT	ERCOT HOUSTON PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
JM	PJM CALENDAR-MONTH LMP SWAP (NON-SPOT)	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D28	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC
JM	PJM CALENDAR-MONTH LMP SWAP (SPOT)	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D28	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC
LM	MINNESOTA HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
MN	ERCOT NORTH MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
MT	ERCOT NORTH PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
OM	MISO ILLINOIS HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
UM	NORTHERN ILLINOIS HUB MONTHLY	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC
VM	AEP - DAYTON HUB MONTHLY	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC
VN	ERCOT HUB AVERAGE MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
VT	ERCOT SELLER'S CHOICE PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
AF	GULF COAST JET (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
AJ	GULF COAST ULSD (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
AW	GULF COAST GASOLINE (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
CU	CHICAGO ETHANOL (PLATTS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
EZ	NEW YORK ETHANOL (PLATTS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
GE	GULF COAST JET FUEL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC
GP	GULF COAST HEATING OIL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC
GS	GULF COAST GASOLINE CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC
HA	HEATING OIL ARB SWAP: NYMEX HO V. RDAM GASOIL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
JL	LOS ANGELES CARBOB (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
JS	LOS ANGELES JET (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
JU	JET UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
KL	LOS ANGELES CARBOB (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
LL	LOS ANGELES JET (OPIS) OUTRIGHT SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
LT	UP-DOWN GULF COAST ULSD vs. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC
LW	GULF COAST LOW SULFUR DIESEL (LSD) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC
LX	LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
LY	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC
MD	GULF COAST GAS vs. GULF COAST HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC
ME	GULF COAST JET vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC
MH	LOS ANGELES CARB GASOLINE SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S2	H21	B7	CPT, CPC
MI	LOS ANGELES CARB GASOLINE vs. NYMEX GASOLINE SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S2	H21	B9	CPT, CPC
MJ	NY HARBOR CONV. GAS vs. NYMEX UNL. GAS SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S2	H21	B9	CPT, CPC
MK	NY HARBOR LS DIESEL vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC
MP	NYMEX NEW YORK HARBOR HEATING OIL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC
MQ	LA JET FUEL vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC
PT	MT BELVIEU PROPANE (OPIS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
RH	RBOB VS. HEATING OIL SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B43	CPT, CPC
RI	RBOB (PLATTS) VS. NYMEX RBOB SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
RL	RBOB CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B44	CPT, CPC
RV	RBOB UP-DOWN CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B43	CPT, CPC
RY	RBOB (PLATTS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
RZ	NEW YORK HARBOR CONVENTIONAL GASOLINE VS. RBOB SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T6	F13	FINANCIAL	S17	H21	B9	CPT, CPC
US	ULSD UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
UT	NO. 2 UP-DOWN SPREAD CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC
UU	UNLEADED 87 UP-DOWN SPREAD CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S5	H21	B9	CPT, CPC
UY	NY ULSD (PLATTS) VS. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
UZ	GASOLINE UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC
YL	UP-DOWN GULF COAST LSD vs. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC
YS	NEW YORK ULTRA LOW SULFUR DIESEL (ULSD) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC
YW	NEW YORK LOW SULFUR DIESEL (LSD) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC

Legend: CPT = ClearPort® Trading Services, CPC = ClearPort® Clearing Services

## ClearPort® CLEARING (CPC) SERVICES ONLY / FUTURES

		NYMEX DIVISION				DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	MONTHS/	OF	EFP/EFM	AT	SETTLEMENT	HOURS	SCHEDULE	VENUE(S)	PROCESSING
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	DURATION	TRADING	SESSIONS	TERMINATION	NOTES				PLATFORM(S)
WS	WTI FINANCIAL	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D51	T20	N/A	FINANCIAL	S10	H22	B61	CPC	CPC
OQ	OMAN CRUDE OIL OF NORMAL EXPORT QUALITY	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T42	F40	PHYSICAL	N/A	H22	B69	CPC	CPC
QN	BRENT OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H22	B69	CPC	CPC
QW	WTI OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H22	B69	CPC	CPC
BZ	BRENT CRUDE OIL FUTURES LAST DAY CONTRACT	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T4	N/A	FINANCIAL	S1	H22	B76	CPC	CPC
BH	HEATING OIL FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T30	N/A	FINANCIAL	S21	H22	B61	CPC	CPC
RT	RBOB FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T30	N/A	FINANCIAL	S21	H22	B61	CPC	CPC
HH	HENRY HUB FINANCIAL LAST DAY	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	FINANCIAL	S7	H22	B61	CPC	CPC
HP	HENRY HUB FINANCIAL	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T21	N/A	FINANCIAL	S11	H22	B61	CPC	CPC
HZ	SINGAPORE 380cst FUEL OIL	100 metric tons	0.01 per metric ton	N/A	\$ 1.00	D27	T32	N/A	PHYSICAL	N/A	H22	B52	CPC	CPC
RE	RUSSIAN EXPORT BLEND CRUDE OIL (REBCO)	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D1	T34	F30	PHYSICAL	N/A	H22	B54	CPC	CPC
CJ	NYMEX COCOA	10 metric tons	1.00 per metric ton	N/A	\$ 10.00	D45	T38	F32	FINANCIAL	S30	H22	B59	CPC	CPC
KT	NYMEX COFFEE	37,500 lbs.	.0005 per lb.	N/A	\$ 18.75	D45	T39	F33	FINANCIAL	S31	H22	B59	CPC	CPC
TT	NYMEX COTTON	50,000 lbs.	.0001 per lb.	N/A	\$ 5.00	D46	T40	F34	FINANCIAL	S32	H22	B59	CPC	CPC
YO	NYMEX NO. 11 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D48	T42	F36	FINANCIAL	S34	H22	B59	CPC	CPC
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	F1	PHYSICAL	N/A	H22	B64	CPC	CPC
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H22	B64	CPC	CPC
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H22	B64	CPC	CPC
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	F2	PHYSICAL	N/A	H22	B64	CPC	CPC
WU	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
WY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
WF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
UX	URANIUM	250 lbs.	.05 per lb.	N/A	\$ 12.50	D27	T41	F39	FINANCIAL	S4	H22	B67	CPC	CPC
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz. / 5.00 per troy oz.	\$ 10.00	D14	T22	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPC
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz. / 1.50 per troy oz.	\$ 25.00	D16	T22	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPC
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPC
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPC
AX	ARDOUR GLOBAL XL INDEX	25 Index points	0.50 per Index point	N/A	\$ 12.50	D52	T38	N/A	FINANCIAL	S39	H22	B77	CPC	CPC

Legend: CPC = ClearPort® Clearing Services

## ClearPort® CLEARING (CPC) SERVICES ONLY / OPTIONS

		NYMEX DIVISION												
FUTURES SYMBOL	COMMODITY NAME	CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
		UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EFP/EFM/EOO SESSIONS	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	PROCESSING PLATFORM(S)
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
LC	WTI CRUDE OIL LOOK-ALIKE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H22	B70	CPC	CPC
LB	NEW YORK HARBOR HEATING OIL LOOK-ALIKE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
RF	RBOB EUROPEAN "LOOK ALIKE" OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T35	N/A	FINANCIAL	S27	H22	B53	CPC	CPC
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H22	B53	CPC	CPC
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 1.00	D8	T8	F16	FINANCIAL	S14	H22	B19	CPC	CPC
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H22	B66	CPC	CPC
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H22	B16	CPC	CPC
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC

Legend: CPC = ClearPort® Clearing Services

FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG PER CONT	MONTHS/ DURATION NOTES	OF TRADING NOTES	EFF/EFM/EFB SESSIONS NOTES	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
BB	BRENT FINANCIAL	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T31	N/A	FINANCIAL	S22	H23	B2	GLX	GLX
BZ	BRENT CRUDE OIL FUTURES LAST DAY CONTRACT	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T4	N/A	FINANCIAL	S1	H23	B76	GLX	GLX
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
RE	RUSSIAN EXPORT BLEND CRUDE OIL (REBCO)	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D1	T34	N/A	PHYSICAL	N/A	H23	B54	GLX	GLX
QS	ASIAN GOLD	1,000 grams	0.005 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	GLX
WF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	GLX
WU	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	GLX
WY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	GLX
CJ	NYMEX COCOA	10 metric tons	1.00 per metric ton	N/A	\$ 10.00	D45	T38	F32	FINANCIAL	S30	H23	B59	GLX	GLX
LA	LONDON PRIMARY ALUMINIUM	10 metric tons	0.50 per metric ton	N/A	\$ 5.00	D44	T36	N/A	FINANCIAL	S29	H23	B57	GLX	GLX
LZ	LONDON SHG ZINC	10 metric tons	0.50 per metric ton	N/A	\$ 5.00	D44	T36	N/A	FINANCIAL	S29	H23	B57	GLX	GLX
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
GR	NORTHWEST GASOIL	100 metric tons	0.25 per metric ton	N/A	\$ 25.00	D4	T27	F21	PHYSICAL	N/A	H23	B28	GLX	GLX
HZ	SINGAPORE 380cst FUEL OIL	100 metric tons	0.01 per metric ton	N/A	\$ 1.00	D27	T32	N/A	PHYSICAL	N/A	H23	B52	GLX	GLX
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H23	B56	GLX	GLX
PA	PALLADIUM FUTURE	100 troy ozs.	.05 per troy oz.	N/A	\$ 5.00	D11	T22	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
YO	NYMEX NO. 11 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D48	T6	F36	FINANCIAL	S34	H23	B59	GLX	GLX
QC	COMEX miNY™ COPPER	12,500 lbs.	.0020 per lb.	N/A	\$ 25.00	D31	T7	F31	FINANCIAL	S28	H23	B57	GLX	GLX
QG	NYMEX miNY™ NATURAL GAS	2,500 MMBtus.	0.005 per MMBtu.	N/A	\$ 12.50	D1	T21	F31	FINANCIAL	S11	H23	B21	GLX	GLX
QI	COMEX miNY™ SILVER	2,500 troy ozs.	.0125 per troy oz.	N/A	\$ 31.25	D16	T7	F31	FINANCIAL	S28	H23	B57	GLX	GLX
QH	NYMEX miNY™ HEATING OIL	21,000 gals.	.001 per gal.	N/A	\$ 21.00	D4	T30	F31	FINANCIAL	S21	H23	B36	GLX	GLX
QU	NYMEX miNY™ RBOB GASOLINE	21,000 gals.	.001 per gal.	N/A	\$ 21.00	D6	T30	F31	FINANCIAL	S21	H23	B35	GLX	GLX
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H23	B56	GLX	GLX
UX	URANIUM	250 lbs.	.05 per lb.	N/A	\$ 12.50	D23	T41	F39	FINANCIAL	S4	H23	B67	GLX	GLX
KT	NYMEX COFFEE	37,500 lbs.	.0005 per lb.	N/A	\$ 18.75	D45	T39	F33	FINANCIAL	S31	H23	B59	GLX	GLX
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
PN	PROPANE FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D7	T6	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) F	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
LR	GILF COAST GASOLINE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H23	B68	GLX	GLX
LU	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H23	B68	GLX	GLX
LH	NEW YORK HARBOR ULTRA LOW SULFUR DIESEL (ULSI)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H23	B68	GLX	GLX
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H23	B56	GLX	GLX
LK	LONDON COPPER GRADE A	5 metric tons	0.25 per metric ton	N/A	\$ 1.25	D44	T36	N/A	FINANCIAL	S29	H23	B57	GLX	GLX
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H23	B56	GLX	GLX
PL	PLATINUM FUTURE	50 troy ozs.	.10 per troy oz.	N/A	\$ 5.00	D12	T22	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
QO	COMEX miNY™ GOLD	50 troy ozs.	.25 per troy oz.	N/A	\$ 12.50	D14	T7	F31	FINANCIAL	S28	H23	B57	GLX	GLX
TT	NYMEX COTTON	50,000 lbs.	.0001 per lb.	N/A	\$ 5.00	D46	T40	F34	FINANCIAL	S32	H23	B59	GLX	GLX
QB	NYMEX Europe miNY™ BRENT CRUDE OIL	500 bbls.	0.025 per bbl.	N/A	\$ 12.50	D1	T31	F31	FINANCIAL	S22	H23	B37	GLX	GLX
QM	NYMEX miNY™ CRUDE OIL	500 bbls.	0.025 per bbl.	N/A	\$ 12.50	D1	T20	F31	FINANCIAL	S10	H23	B20	GLX	GLX
QR	ASIAN PLATINUM	500 grams	0.01 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	GLX
QT	ASIAN PALLADIUM	500 grams	0.01 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	GLX
AX	ARDOUR GLOBAL XL INDEX	25 Index points	0.50 per Index point	N/A	\$ 12.50	D52	T38	N/A	FINANCIAL	S39	H22	B77	GLX	GLX

Legend: GLX = CME GLOBEX®

## CME GLOBEX® (GLX) / OPTIONS

FUTURES					DELIVERY	TERMINATION	FINAL							
SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	MONTHS/ DURATION NOTES	OF TRADING NOTES	EFP/EFM/EFB SESSIONS NOTES	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T2	N/A	FUTURE	N/A	H23	B71	GLX	GLX
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D44	T8	N/A	FUTURE	N/A	H23	B71	GLX	GLX
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H24	B72	GLX	GLX

Legend: GLX = CME GLOBEX®

DUBAI MERCANTILE EXCHANGE LIMITED (DME) / FUTURE

NYMEX DIVISION															
						DELIVERY	TERMINATION	FINAL							
FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	MONTHS/	OF	EFP/EFM	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	DURATION	TRADING	SESSIONS	AT	SETTLEMENT	HOURS	SCHEDULE	VENUE(S)	PLATFORM(S)	PLATFORM(S)
OQ	OMAN CRUDE OIL OF NORMAL EXPORT QUALITY	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T42	F40	PHYSICAL	N/A	H34	B69	DME	DME	DME
QN	BRENT OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H34	B69	DME	DME	DME
QW	WTI OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H34	B69	DME	DME	DME

Legend: DME = DUBAI MERCANTILE EXCHANGE LIMITED



FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EFY/EFM SESSIONS	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
AF	GULF COAST JET (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
AJ	GULF COAST ULSD (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPC
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H23	B56	GLX	GLX
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H12	B3	NITF	TMS
AN	NYISO ZONE A CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
AR	NWE GASOLINE SWAP - ARGUS	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	CPT, CPC
AW	GULF COAST GASOLINE (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
AX	ARDOUR GLOBAL XL INDEX	25 Index points	0.50 per Index point	N/A	\$ 12.50	D46	T38	N/A	FINANCIAL	S39	H22	B77	CPC	CPC
AX	ARDOUR GLOBAL XL INDEX	25 Index points	0.50 per Index point	N/A	\$ 12.50	D46	T38	N/A	FINANCIAL	S39	H22	B77	GLX	GLX
AY	WTS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
BB	BRENT FINANCIAL	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T31	F26	FINANCIAL	S25	H21	B39	CPT, CPC	CPT, CPC
BB	BRENT FINANCIAL	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T31	N/A	FINANCIAL	S22	H23	B2	GLX	GLX
BG	EUROPEAN GASOIL BULLET SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T44	F42	FINANCIAL	S38	H21	B74	CPT, CPC	CPT, CPC
BH	HEATING OIL FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T30	N/A	FINANCIAL	S21	H22	B61	CPC	CPC
BH	HEATING OIL FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T30	N/A	FINANCIAL	S21	H1	B72	NITF	TMS
BK	WTI-BRENT (ICE) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T6	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
BY	WTI-BRENT (ICE) BULLET SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T31	F26	FINANCIAL	S25	H21	B40	CPT, CPC	CPT, CPC
BZ	BRENT CRUDE OIL FUTURES LAST DAY CONTRACT	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T4	N/A	FINANCIAL	S1	H22	B76	CPC	CPC
BZ	BRENT CRUDE OIL FUTURES LAST DAY CONTRACT	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T4	N/A	FINANCIAL	S1	H23	B76	GLX	GLX
CC	CINERGY HUB CALENDAR DAY PEAK LMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
CE	ISO NEW ENGLAND INTERNAL HUB CALENDAR DAY PEAK LMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
CF	GULF COAST ULSD CRACK SPREAD (ARGUS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	CPT, CPC
CI	CIG ROCKIES	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
CJ	NYMEX COCOA	10 metric tons	1.00 per metric ton	N/A	\$ 10.00	D45	T38	F32	FINANCIAL	S30	H22	B59	CPC	CPC
CJ	NYMEX COCOA	10 metric tons	1.00 per metric ton	N/A	\$ 10.00	D45	T38	F32	FINANCIAL	S30	H23	B59	GLX	GLX
CK	GULF COAST GASOLINE CRACK SPREAD (ARGUS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	CPT, CPC
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	F1	PHYSICAL	N/A	H22	B64	CPC	CPC
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	F1	PHYSICAL	N/A	H1	B1	NITF	TMS
CS	WTI CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC	CPT, CPC
CU	CHICAGO ETHANOL (PLATTS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
CY	BRENT (ICE) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T6	F24	FINANCIAL	S23	H21	B40	CPT, CPC	CPT, CPC
CZ	TRANSCO ZONE 3 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
DB	BRENT-DUBAI SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
DC	DUBAI CRUDE OIL CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D22	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
DI	DEMARC INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
DN	DOW JONES NP15 ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DO	DOW JONES MID-COLUMBIA ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DP	DOW JONES PALO VERDE ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DT	DEMARC SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
DV	DOW JONES SP15 ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DW	DAWN BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D10	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
EC	EUROPEAN GASOIL 0.2 CIF NWE V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EE	EUROPEAN ULSD 50PPM CIF MED V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EF	EUROPEAN GASOIL 0.2 FOB MED V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EH	EUROPEAN ULSD 50PPM CIF MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	CPT, CPC
EI	EUROPEAN GASOIL 0.2 RDAM BARGES V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EJ	CINERGY HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$0.5x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
EL	EUROPEAN ULSD 50PPM FOB MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	CPT, CPC
EM	CINERGY HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
EN	EUROPEAN NAPHTHA CRACK SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F13	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
EO	EUROPEAN ULSD 50PPM FOB MED V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EP	EUROPEAN PLATTS GASOLINE MED CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
ES	EUROPEAN ULSD 50PPM CIF NWE SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	CPT, CPC
ET	EUROPEAN GASOIL 10PPM RDAM BARGES V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EU	EUROPEAN UNL GAS 50PPM SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	CPT, CPC
EW	EAST/WEST FUEL OIL SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S18	H21	B29	CPT, CPC	CPT, CPC
EX	EUROPEAN GASOIL 0.2 CIF MED V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EY	EUROPEAN ULSD 50PPM CIF NWE V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC

**COMMODITY LISTING  
FUTURES**  
Sorted by Commodity Symbol

FUTURES	CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	SESSIONS	AT TERMINATION	SETTLEMENT	HOURS	SCHEDULE	ENTRY
					PER CONT	NOTES	NOTES	NOTES	NOTES	NOTES		VENUE(S)	PLATFORM(S)
EZ	NEW YORK ETHANOL (PLATTS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC
FF	WTS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC
FH	WTS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC
FI	1.0% FUEL OIL NWE CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
FK	3.5% FUEL OIL RDM V. 3.5% FOB MED SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC
FL	3.5% FUEL OIL FOB MED CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
FO	3.5% FUEL OIL RDM CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
FP	FGT ZONE 3 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
FS	FUELOIL SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC
FY	DATED-TO-FRONTLINE BRENT SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
GA	SINGAPORE GASOIL V. RDM GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	\$75.00 per troy oz.	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H22	B4	CPC
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H23	B56	GLX
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	\$75.00 per troy oz.	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H9	B3	NITF
GD	DAILY SETTLEMENT NATURAL GAS - SMALL DIGITAL OPTION	\$1.00	0.000001 per dollar	N/A	\$ 0.000001	N/A	T24	N/A	FINANCIAL	S15	H33	B26	CID
GE	GULF COAST JET FUEL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC
GG	EUROPEAN GASOIL 0.2 CIF MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
GL	COLUMBIA GULF ONSHORE BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
GN	NYISO ZONE G CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC
GP	GULF COAST HEATING OIL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC
GR	NORTHWEST GASOIL	100 metric tons	0.25 per metric ton	N/A	\$ 25.00	D4	T27	F21	PHYSICAL	N/A	H23	B28	GLX
GS	GULF COAST GASOLINE CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC
GT	EUROPEAN GASOIL 10PPM RDM BARGES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
GV	DAILY SETTLEMENT NATURAL GAS - SMALL VANILLA OPTION	1 MMBtu	0.00001 per MMBtu	N/A	\$ 0.00001	N/A	T24	N/A	FINANCIAL	S15	H33	B25	CID
GX	EUROPEAN GASOIL (ICE) CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC
GY	GULF COAST ULSD CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC
GZ	EUROPEAN GASOIL CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
HA	HEATING OIL ARB SWAP: NYMEX HO V. RDM GASOIL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC
HB	HENRY HUB BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
HD	DAILY SETTLEMENT NATURAL GAS - LARGE DIGITAL OPTION	\$10,000	0.000001 per dollar	N/A	\$ 0.01	N/A	T24	N/A	FINANCIAL	S15	H33	B26	CID
HE	ERCOT HOUSTON CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H22	B4	CPC
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H23	B56	GLX
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H11	B3	NITF
HH	HENRY HUB FINANCIAL LAST DAY	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	FINANCIAL	S7	H22	B61	CPC
HH	HENRY HUB FINANCIAL LAST DAY	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	FINANCIAL	S7	H1	B72	NITF
HJ	MICHIGAN HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$0.5x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HK	N.Y. HARBOR HEATING OIL CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B9	CPT, CPC
HM	MICHIGAN HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HN	ERCOT HOUSTON MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H22	B64	CPC
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	N/A	PHYSICAL	N/A	H23	B1	GLX
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H1	B1	NITF
HP	HENRY HUB FINANCIAL	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T21	N/A	FINANCIAL	S11	H22	B61	CPC
HP	HENRY HUB FINANCIAL	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T21	N/A	FINANCIAL	S11	H1	B72	NITF
HT	ERCOT HOUSTON PEAK SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
HV	DAILY SETTLEMENT NATURAL GAS - LARGE VANILLA OPTION	10,000 MMBtu	0.00001 per MMBtu	N/A	\$ 0.10	N/A	T24	N/A	FINANCIAL	S15	H33	B25	CID
HY	ERCOT HOUSTON MCPE TRADING HUB CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
HZ	SINGAPORE 380cst FUEL OIL	100 metric tons	0.01 per metric ton	N/A	\$ 1.00	D27	T32	N/A	PHYSICAL	N/A	H22	B52	CPC
HZ	SINGAPORE 380cst FUEL OIL	100 metric tons	0.01 per metric ton	N/A	\$ 1.00	D27	T32	N/A	PHYSICAL	N/A	H23	B52	GLX
IF	SOCAL NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IH	DOMINION NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
II	CENTERPINT EAST INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IJ	SAN JUAN NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IK	PG&E CITYGATE NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IL	ELPASO, PERMIAN INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IN	HENRY HUB INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IO	DAWN ONTARIO INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IP	HOUSTON SHIP CHANNEL INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
IQ	ANR OKLAHOMA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC

**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Symbol**

FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH					TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	SESSIONS	AT TERMINATION	SETTLEMENT	TRADING	FEE	TRADE	ENTRY	
					PER CENT	NOTES	NOTES	NOTES		NOTES	HOURS	SCHEDULE	VENUE(S)	PLATFORM(S)	
IR	ROCKIES NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
IS	CHICAGO INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
IT	TRANSCO ZONE 6 NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
IU	SUMAS NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
IV	PANHANDLE INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
IW	NGPL MIDCONTINENT INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
IX	TETCO M-3 NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
IY	WAHA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
JA	JAPAN C & F NAPHTHA (PLATTS) SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B74	CPT, CPC	CPT, CPC	
JB	JAPAN C & F NAPHTHA CRACK SPREAD (PLATTS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	CPT, CPC	
JC	EUROPEAN JET CIF NWE V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC	
JD	PJM CALENDAR-DAILY LMP SWAP	40MWH	.05 per MWH	N/A	\$ 2.00	D39	T19	F11	FINANCIAL	S9	H21	B18	CPT, CPC	CPT, CPC	
JL	LOS ANGELES CARBOB (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC	
JM	PJM CALENDAR-MONTH LMP SWAP (SPOT)	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D28	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC	CPT, CPC	
JN	PJM CALENDAR-MONTH LMP SWAP (NON-SPOT)	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D28	T17	F9	FINANCIAL	S5	H24	B16	CPT, CPC	CPT, CPC	
JN	NYISO ZONE J CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC	
JP	PJM OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC	
JR	EUROPEAN JET RDAM BARGES V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC	
JS	LOS ANGELES JET (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC	
JU	JET UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC	
KA	NYISO A	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC	
KB	NYISO A OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC	
KG	NYISO G	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC	
KH	NYISO G OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC	
KI	ISO NEW ENGLAND OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC	
KJ	NYISO J	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC	
KK	NYISO J OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC	
KL	LOS ANGELES CARBOB (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC	
KS	SINGAPORE JET KEROSENE SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC	
KT	NYMEX COFFEE	37,500 lbs.	.0005 per lb.	N/A	\$ 18.75	D45	T39	F33	FINANCIAL	S31	H22	B59	CPC	CPC	
KT	NYMEX COFFEE	37,500 lbs.	.0005 per lb.	N/A	\$ 18.75	D45	T39	F33	FINANCIAL	S31	H23	B59	GLX	GLX	
LA	LONDON PRIMARY ALUMINIUM	10 metric tons	0.50 per metric ton	N/A	\$ 5.00	D44	T36	N/A	FINANCIAL	S29	H23	B57	GLX	GLX	
LH	NEW YORK HARBOR ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H23	B68	GLX	GLX	
LH	NEW YORK HARBOR ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H8	B68	NITF	TMS	
LI	LLS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC	
LJ	MINNESOTA HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$ .05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC	
LK	LONDON COPPER GRADE A	5 metric tons	0.25 per metric ton	N/A	\$ 1.25	D44	T36	N/A	FINANCIAL	S29	H23	B57	GLX	GLX	
LL	LOS ANGELES JET (OPIS) OUTRIGHT SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC	
LM	MINNESOTA HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC	
LR	GULF COAST GASOLINE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H23	B68	GLX	GLX	
LR	GULF COAST GASOLINE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H3	B68	NITF	TMS	
LT	UP-DOWN GULF COAST ULSD vs. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC	
LU	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H23	B68	GLX	GLX	
LU	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H3	B68	NITF	TMS	
LW	GULF COAST LOW SULFUR DIESEL (LSD) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC	CPT, CPC	
LX	LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC	
LY	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC	CPT, CPC	
LZ	LONDON SHG ZINC	10 metric tons	0.50 per metric ton	N/A	\$ 5.00	D44	T36	N/A	FINANCIAL	S29	H23	B57	GLX	GLX	
MA	WTI-BOW RIVER SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC	
MC	ERCOT NORTH CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC	
MD	GULF COAST GAS vs. GULF COAST HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
ME	GULF COAST JET vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
MF	GULF COAST NO. 6 FUEL 3.0%S SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC	
MG	GULF COAST NO. 6 FUEL OIL CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
MH	LOS ANGELES CARB GASOLINE SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S2	H21	B7	CPT, CPC	CPT, CPC	
MI	LOS ANGELES CARB GASOLINE vs. NYMEX GASOLINE SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S2	H21	B9	CPT, CPC	CPT, CPC	
MJ	NY HARBOR CONV. GAS vs. NYMEX UNL. GAS SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S2	H21	B9	CPT, CPC	CPT, CPC	
MK	NY HARBOR LS DIESEL vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
ML	NEW YORK HARBOR RESIDUAL FUEL CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
MM	NEW YORK HARBOR RESIDUAL FUEL 1.0%S SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC	

**COMMODITY LISTING  
FUTURES**  
Sorted by Commodity Symbol

FUTURES	CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	SESSIONS	AT SETTLEMENT	NOTES	HOURS	SCHEDULE	ENTRY
					PER CONT	NOTES	NOTES	NOTES	NOTES			VENUE(S)	PLATFORM(S)
MM	ERCOT NORTH MCP E TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
MO	MARS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC
MP	NYMEX NEW YORK HARBOR HEATING OIL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC
MQ	LA JET FUEL vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC
MT	ERCOT NORTH PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
MV	MARS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC
MX	MARS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC
MY	ERCOT NORTH MCP E TRADING HUB CALENDAR DAY PEAK SWAP	40 MWH.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC
MZ	MARS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC
NA	ALBERTA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NB	CHICAGO BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
ND	ANR LOUISIANA BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NE	ANR OKLAHOMA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NF	MICHCON BASIS	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	F2	PHYSICAL	N/A	H22	B64	CPC
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	PHYSICAL	N/A	H23	B1	GLX
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	F2	PHYSICAL	N/A	H1	B1	NITF
NH	HOUSTON SHIP CHANNEL BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NI	ISO NEW ENGLAND INTERNAL HUB PEAK LMP SWAP	40 MWH.	.05 per MWH	N/A	\$ 2.00	D10	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
NJ	SAN JUAN BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NK	SUMAS BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NL	NGPL MID-CONTINENT	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NM	TENNESSEE 500 LEG BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NN	HENRY HUB SWAP	2,500 MMBtus.	.001 per MMBtu.	N/A	\$ 2.50	D26	T12	F7	FINANCIAL	S7	H21	B5	CPT, CPC
NP	HENRY HUB NATURAL GAS PENULTIMATE SWAP	2,500 MMBtus.	.001 per MMBtu.	N/A	\$ 2.50	D8	T9	F19	FINANCIAL	S11	H21	B5	CPT, CPC
NQ	TENNESSEE ZONE 0 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NR	NORTHWEST PIPELINE, ROCKIES BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NS	SOCAL BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NU	TRUNKLINE, LA BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NV	KERN RIVER WY BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NW	WAHA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NX	TEXAS EASTERN ZONE M-3 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NY	NGPL LA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
NZ	TRANSCO ZONE 6 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
OD	DAILY SETTLEMENT CRUDE OIL - SMALL DIGITAL OPTION	\$1.00	0.000001 per dollar	N/A	\$ 0.000001	N/A	T24	N/A	FINANCIAL	S15	H32	B26	CID
OI	NGPL TEXOK INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC
OJ	MISO ILLINOIS HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$0.5x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
OM	MISO ILLINOIS HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC
OQ	OMAN CRUDE OIL OF NORMAL EXPORT QUALITY	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T42	F40	PHYSICAL	N/A	H22	B69	CPC
OQ	OMAN CRUDE OIL OF NORMAL EXPORT QUALITY	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T42	F40	PHYSICAL	N/A	H34	B69	DME
OV	DAILY SETTLEMENT CRUDE OIL - SMALL VANILLA OPTION	1 bbl.	0.0001 per bbl	N/A	\$ 0.00010	N/A	T24	N/A	FINANCIAL	S15	H32	B27	CID
OW	DAWN ONTARIO SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
OX	NGPL TEXOK SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC
PA	PALLADIUM FUTURE	100 troy ozs.	.05 per troy oz.	N/A	\$ 5.00	D11	T22	N/A	PHYSICAL	N/A	H23	B1	GLX
PA	PALLADIUM FUTURE	100 troy ozs.	.05 per troy oz.	N/A	\$ 5.00	D11	T22	N/A	PHYSICAL	N/A	H5	B1	NITF
PB	PGE&E MALIN	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PC	PGE&E CITYGATE	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PD	NGPL TEX/OK	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PE	NORTHERN NATURAL GAS DEMARCATION	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PF	NORTHERN NATURAL GAS VENTURA, IOWA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PG	DOMINION TRANSMISSION INC. - APPALACHIA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PH	PANHANDLE BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PL	PLATINUM FUTURE	50 troy ozs.	.10 per troy oz.	\$50.00 per troy oz.	\$ 5.00	D12	T22	N/A	PHYSICAL	N/A	H23	B1	GLX
PL	PLATINUM FUTURE	50 troy ozs.	.10 per troy oz.	\$50.00 per troy oz.	\$ 5.00	D12	T22	N/A	PHYSICAL	N/A	H4	B1	NITF
PM	PERMIAN BASIS	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC
PN	PROPANE FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D7	T6	N/A	PHYSICAL	N/A	H23	B1	GLX
PN	PROPANE FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D7	T6	F1	PHYSICAL	N/A	H1	B1	NITF
PR	WTS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC
PS	EUROPEAN PROPANE CIF ARA (ARGUS) SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B74	CPT, CPC
PT	MT BELVIEU PROPANE (OPIS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC

**COMMODITY LISTING  
FUTURES**  
Sorted by Commodity Symbol

FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH					TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EFY/EFM SESSIONS	AT TERMINATION	SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	ENTRY PLATFORM(S)	
PV	WTS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC	
PW	CENTERPOINT BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC	
PX	NGPL MIDCONTINENT SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
PZ	WTS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC	
QB	NYMEX Europe miNY™ BRENT CRUDE OIL	500 bbls.	0.025 per bbl.	N/A	\$ 12.50	D1	T31	F31	FINANCIAL	S22	H23	B37	GLX	GLX	
QC	COMEX miNY™ COPPER	12,500 lbs.	.0020 per lb.	N/A	\$ 25.00	D31	T7	F31	FINANCIAL	S28	H23	B57	GLX	GLX	
QG	NYMEX miNY™ NATURAL GAS	2,500 MMBtus.	0.005 per MMBtu.	N/A	\$ 12.50	D1	T21	F31	FINANCIAL	S11	H23	B21	GLX	GLX	
QH	NYMEX miNY™ HEATING OIL	21,000 gals.	.001 per gal.	N/A	\$ 21.00	D4	T30	F31	FINANCIAL	S21	H23	B36	GLX	GLX	
QI	COMEX miNY™ SILVER	2,500 troy ozs.	.0125 per troy oz.	N/A	\$ 31.25	D16	T7	F31	FINANCIAL	S28	H23	B57	GLX	GLX	
QL	CENTRAL APPALACHIAN COAL FUTURE	1,550 tons	.01 per ton	N/A	\$ 15.50	D2	T9	F3	PHYSICAL	N/A	H21	B10	CPT, CPC	CPT, CPC	
QM	NYMEX miNY™ CRUDE OIL	500 bbls.	0.025 per bbl.	N/A	\$ 12.50	D1	T20	F31	FINANCIAL	S10	H23	B20	GLX	GLX	
QN	BRENT OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H22	B69	CPC	CPC	
QN	BRENT OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H34	B69	DME	DME	
QO	COMEX miNY™ GOLD	50 troy ozs.	.25 per troy oz.	N/A	\$ 12.50	D14	T7	F31	FINANCIAL	S28	H23	B57	GLX	GLX	
QP	WESTERN RAIL PRB COAL SWAP	1,000 tons	.01 per ton	N/A	\$ 10.00	D10	T6	F20	FINANCIAL	S19	H21	B11	CPT, CPC	CPT, CPC	
QR	ASIAN PLATINUM	500 grams	0.01 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	GLX	
QS	ASIAN GOLD	1,000 grams	0.005 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	GLX	
QT	ASIAN PALLADIUM	500 grams	0.01 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	GLX	
QU	NYMEX miNY™ RBOB GASOLINE	21,000 gals.	.001 per gal.	N/A	\$ 21.00	D6	T30	F31	FINANCIAL	S21	H23	B35	GLX	GLX	
QW	WTI OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H22	B69	CPC	CPC	
QW	WTI OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H34	B69	DME	DME	
QX	EASTERN RAIL CSX COAL SWAP	1,000 tons	.01 per ton	N/A	\$ 10.00	D10	T6	F20	FINANCIAL	S19	H21	B12	CPT, CPC	CPT, CPC	
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H22	B64	CPC	CPC	
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX	
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H1	B1	NITF	TMS	
RD	U.S. GULF COAST NO. 2 CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
RE	RUSSIAN EXPORT BLEND CRUDE OIL (REBCO)	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D1	T34	F30	PHYSICAL	N/A	H22	B54	CPC	CPC	
RE	RUSSIAN EXPORT BLEND CRUDE OIL (REBCO)	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D1	T34	N/A	PHYSICAL	N/A	H23	B54	GLX	GLX	
RG	EUROPEAN ARGUS GASOLINE CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC	
RH	RBOB VS. HEATING OIL SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B43	CPT, CPC	CPT, CPC	
RI	RBOB (PLATTS) VS. NYMEX RBOB SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC	
RK	SINGAPORE JET REGRADE:JET KERO VS. GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B30	CPT, CPC	CPT, CPC	
RL	RBOB CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B44	CPT, CPC	CPT, CPC	
RM	RBOB CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B43	CPT, CPC	CPT, CPC	
RN	NYMEX NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D27	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	CPT, CPC	
RO	NYMEX BANKED NOX EMISSIONS FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D2	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	CPT, CPC	
RP	NYMEX ONE-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	CPT, CPC	
RQ	NYMEX TWO-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	CPT, CPC	
RR	NYMEX THREE-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	CPT, CPC	
RS	NYMEX SO <sub>2</sub> EMISSIONS ALLOWANCE FUTURE	100 tons.	.25 per ton.	N/A	\$ 25.00	D27	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	CPT, CPC	
RT	RBOB FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T30	N/A	FINANCIAL	S21	H22	B61	CPC	CPC	
RT	RBOB FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T30	N/A	FINANCIAL	S21	H1	B72	NITF	TMS	
RU	U.S. GULF COAST UNLEADED 87 CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
RV	RBOB UP-DOWN CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B43	CPT, CPC	CPT, CPC	
RY	RBOB (PLATTS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC	
RZ	NEW YORK HARBOR CONVENTIONAL GASOLINE VS. RBOB SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T6	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC	
SD	SINGAPORE FUEL OIL SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	CPT, CPC	
SE	SINGAPORE 380CST FUEL OIL SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	CPT, CPC	
SF	SOCAL NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
SG	SINGAPORE GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC	
SH	DOMINION SOUTH POINT NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	\$1.50 per troy oz.	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPC	
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H23	B56	GLX	GLX	
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	\$1.50 per troy oz.	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H10	B3	NITF	TMS	
SJ	SAN JUAN NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
SK	PG&E CITYGATE NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
SL	EL PASO, PERMIAN SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
SM	HOUSTON SHIP CHANNEL SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
SN	HENRY HUB SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC	
SP	SINGAPORE NAPHTHA SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC	



**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Symbol**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
SQ	ANR OKLAHOMA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SR	KERN OPAL NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SS	CHICAGO SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
ST	TRANSCO ZONE 6 NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SU	SUMAS NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SV	PANHANDLE SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SX	TETCO M-3 NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SY	WAHA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SZ	SONAT BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TA	QUESTAR BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TB	TEXAS GAS ZONE SL BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TC	TCO BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TE	TETCO ELA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D22	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TG	FREIGHT ROUTE TC1 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TH	FREIGHT ROUTE TC5 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TI	FREIGHT ROUTE TD5 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TJ	FREIGHT ROUTE TC4 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TK	FREIGHT ROUTE TD7 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TL	FREIGHT ROUTE TD3 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TM	FREIGHT ROUTE TC2 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TN	FREIGHT ROUTE TD9 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TO	FREIGHT ROUTE TD10D SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TR	TRANSCO ZONE 4 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TT	NYMEX COTTON	50,000 lbs.	.0001 per lb.	N/A	\$ 5.00	D46	T40	F34	FINANCIAL	S32	H22	B59	CPC	CPC
TT	NYMEX COTTON	50,000 lbs.	.0001 per lb.	N/A	\$ 5.00	D46	T40	F34	FINANCIAL	S32	H23	B59	GLX	GLX
TX	TETCO STX BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S3	H21	B6	CPT, CPC	CPT, CPC
UA	EUROPEAN SINGAPORE FUEL OIL 180cst CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UB	DATED BRENT CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
UD	NORTHERN ILLINOIS HUB DAILY	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S9	H21	B18	CPT, CPC	CPT, CPC
UE	EUROPEAN GASOIL 0.2 NWE CALENDAR SWAP (NORTHEAST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UF	EUROPEAN 1% FUEL OIL CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UG	EUROPEAN GASOIL 0.2 ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UH	EUROPEAN 1% FUEL OIL ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UI	EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERRANEAN)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UJ	EUROPEAN JET KERO NWE CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UL	EUROPEAN ULSD NWE CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UM	NORTHERN ILLINOIS HUB MONTHLY	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC	CPT, CPC
UN	EUROPEAN NAPHTHA CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UO	NORTHERN ILLINOIS OFF-PEAK MONTHLY	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$ 0.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
UP	EUROPEAN ULSD (DIESEL) ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UQ	EUROPEAN GASOIL 0.2 MED CALENDAR SWAP (MEDITERRANEAN)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UR	EUROPEAN JET KERO ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
US	ULSD UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC
UT	NO. 2 UP-DOWN SPREAD CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
UU	UNLEADED 87 UP-DOWN SPREAD CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S5	H21	B9	CPT, CPC	CPT, CPC
UV	EUROPEAN 3.5% FUEL OIL ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UW	NEW YORK LOW SULFUR DIESEL (LSD) CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
UX	URANIUM	250 lbs.	.05 per lb.	N/A	\$ 12.50	D23	T41	F39	FINANCIAL	S4	H22	B67	CPC	CPC
UX	URANIUM	250 lbs.	.05 per lb.	N/A	\$ 12.50	D23	T41	F39	FINANCIAL	S4	H23	B67	GLX	GLX
UY	NY ULSD (PLATTS) VS. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC
UZ	GASOLINE UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC
VC	ERCOT SELLER'S CHOICE CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
VD	AEP - DAYTON HUB DAILY	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S9	H21	B18	CPT, CPC	CPT, CPC
VI	VENTURA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
VM	AEP - DAYTON HUB MONTHLY	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC	CPT, CPC
VN	ERCOT HUB AVERAGE MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
VP	AEP - DAYTON HUB OFF-PEAK MONTHLY	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$ 0.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
VS	VENTURA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
VT	ERCOT SELLER'S CHOICE PEAK SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
VX	CENTERPOINT EAST SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC

**COMMODITY LISTING**  
**FUTURES**  
Sorted by Commodity Symbol

FUTURES		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EFP/EFM SESSIONS	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
VY	ERCOT HUB AVERAGE MCPE TRADING HUB CALENDAR DAY PEAK SWP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
WF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
WF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	GLX
WH	LLS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WI	LLS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WJ	LLS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WK	LLS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WL	MARS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WP	MARS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
WS	WTI FINANCIAL	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D51	T20	N/A	FINANCIAL	S10	H22	B61	CPC	CPC
WS	WTI FINANCIAL	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D51	T20	N/A	FINANCIAL	S10	H1	B72	NITF	TMS
WU	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
WU	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	GLX
WY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
WY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	GLX
XA	LLS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
XB	WTS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
XD	DAILY SETTLEMENT CRUDE OIL - LARGE DIGITAL OPTION	\$10,000	0.000001 per dollar	N/A	\$ 0.01	N/A	T24	N/A	FINANCIAL	S15	H32	B26	CID	GS, ICAP
XE	WTS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
XL	LLS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC	CPT, CPC
XT	LLS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
XV	DAILY SETTLEMENT CRUDE OIL - LARGE VANILLA OPTION	10,000 bbls.	0.0001 per bbl	N/A	\$ 1.00	N/A	T24	N/A	FINANCIAL	S15	H32	B27	CID	GS, ICAP
YK	GULF COAST LOW SULFUR DIESEL (LSD) CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
YL	UP-DOWN GULF COAST LSD vs. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
YO	NYMEX NO. 11 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D48	T42	F36	FINANCIAL	S34	H22	B59	CPC	CPC
YO	NYMEX NO. 11 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D48	T42	F36	FINANCIAL	S34	H23	B59	GLX	GLX
YS	NEW YORK ULTRA LOW SULFUR DIESEL (ULSD) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC	CPT, CPC
YU	NEW YORK ULSD CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
YV	MARS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
YW	NEW YORK LOW SULFUR DIESEL (LSD) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC	CPT, CPC
YX	MARS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC

Legend: NITF = NYMEX, Inc. Trading Floors, CPC = ClearPort® Clearing Services, CPT = ClearPort® Trading Services, TMS = Trade Management System, GLX = CME Globex®, DME = DME Direct™

OPTIONS		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH	TRADING	FEE	TRADE	TRADE
SYMBOL	COMMODITY NAME	UNIT	FLUCTUATION	FLUCTUATION	VALUE CHG	MONTHS/ DURATION	OF TRADING	EP/EFM SESSIONS	AT TERMINATION	SETTLEMENT NOTES	HOURS	SCHEDULE	VENUE(S)	ENTRY PLATFORM(S)
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H22	B70	CPC	CPC
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
BW	BRENT/WTI SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D5	T5	N/A	FUTURE	N/A	H1	B1	NITF	TMS
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
CH	HEATING OIL CRACK OPTION	1,000 bbls.	.01 per bbl.	N/A	N/A	D4	T3	N/A	FUTURE	N/A	H1	B1	NITF	TMS
F	HEATING OIL CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H24	B72	GLX	GLX
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H19	B3	NITF	TMS
I	NATURAL GAS CALENDAR SPREAD OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D42	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H22	B16	CPC	CPC
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H1	B1	NITF	TMS
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
LB	NEW YORK HARBOR HEATING OIL LOOK-ALIKE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC
LC	WTI CRUDE OIL LOOK-ALIKE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 10.00	D8	T8	F16	FINANCIAL	S14	H22	B19	CPC	CPC
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 1.00	D8	T8	F16	FINANCIAL	S14	H1	B31	NITF	TMS
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	B1	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T2	N/A	FUTURE	N/A	H23	B71	GLX	GLX
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H20	B3	NITF	TMS
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H17	B3	NITF	TMS
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H22	B66	CPC	CPC
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D44	T8	N/A	FUTURE	N/A	H23	B71	GLX	GLX
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OS	BRENT CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D5	T5	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
PO	PLATINUM OPTION	50 troy ozs.	.10 per troy oz.	N/A	\$ 5.00	D13	T11	N/A	FUTURE	N/A	H16	B1	NITF	TMS
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H22	B53	CPC	CPC
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H1	B53	NITF	TMS
RF	RBOB EUROPEAN "LOOK ALIKE" OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T35	N/A	FINANCIAL	S27	H22	B53	CPC	CPC
RX	RBOB CRACK SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D6	T3	N/A	FUTURE	N/A	H1	B55	NITF	TMS
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H18	B3	NITF	TMS
W	WTI CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC



**COMMODITY LISTING  
OPTIONS**  
Sorted by Commodity Symbol

OPTIONS		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH				TRADE
<u>SYMBOL</u>	<u>COMMODITY NAME</u>	<u>UNIT</u>	<u>FLUCTUATION</u>	<u>FLUCTUATION</u>	<u>VALUE CHG</u>	<u>MONTHS/ DURATION</u>	<u>OF TRADING</u>	<u>EFP/EFM SESSIONS</u>	<u>AT</u>	<u>SETTLEMENT</u>	<u>TRADING</u>	<u>FEE</u>	<u>TRADE</u>	<u>ENTRY</u>
					<u>PER CONT</u>	<u>NOTES</u>	<u>NOTES</u>	<u>NOTES</u>	<u>TERMINATION</u>	<u>NOTES</u>	<u>HOURS</u>	<u>SCHEDULE</u>	<u>VENUE(S)</u>	<u>PLATFORM(S)</u>
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
Z	RBOB CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B55	NITF	TMS

Legend: NITF = NYMEX, Inc. Trading Floors, CPC = ClearPort® Clearing Services, CPT = ClearPort® Trading Services, TMS = Trade Management System, GLX = CME Globex®, DME = DME Direct™

**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Name**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
FI	1.0% FUEL OIL NWE CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
FK	3.5% FUEL OIL (RDAM) V. 3.5% FOB MED SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T6	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
FL	3.5% FUEL OIL FOB MED CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
FO	3.5% FUEL OIL RDAM CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
FK	3.5% FUEL OIL RDAM V. 3.5% FOB MED SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
VD	AEP - DAYTON HUB DAILY	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S9	H21	B18	CPT, CPC	CPT, CPC
VM	AEP - DAYTON HUB MONTHLY	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC	CPT, CPC
VP	AEP - DAYTON HUB OFF-PEAK MONTHLY	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
NA	ALBERTA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPT, CPC
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H23	B56	GLX	CPT, CPC
AL	ALUMINUM FUTURE	44,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 22.00	D18	T22	F4	PHYSICAL	N/A	H12	B3	NITF	CPT, CPC
ND	ANR LOUISIANA BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	GLX
NE	ANR OKLAHOMA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	GLX
IQ	ANR OKLAHOMA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SQ	ANR OKLAHOMA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
AX	ARDOUR GLOBAL XL INDEX	25 index points	0.50 per Index point	N/A	\$ 12.50	D52	T38	N/A	FINANCIAL	S39	H22	B77	CPC	CPT, CPC
AX	ARDOUR GLOBAL XL INDEX	25 index points	0.50 per Index point	N/A	\$ 12.50	D52	T38	N/A	FINANCIAL	S39	H22	B77	GLX	TMS
QS	ASIAN GOLD	1,000 grams	0.005 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	CPT, CPC
QT	ASIAN PALLADIUM	500 grams	0.01 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	CPT, CPC
QR	ASIAN PLATINUM	500 grams	0.01 per gram	N/A	\$ 5.00	D6	T12	N/A	FINANCIAL	S28	H23	B57	GLX	CPT, CPC
CY	BRENT (ICE) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T6	F24	FINANCIAL	S23	H21	B40	CPT, CPC	CPT, CPC
BZ	BRENT CRUDE OIL FUTURES LAST DAY CONTRACT	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T4	N/A	FINANCIAL	S1	H22	B76	CPC	GLX
BB	BRENT CRUDE OIL FUTURES LAST DAY CONTRACT	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T4	N/A	FINANCIAL	S1	H23	B76	GLX	GLX
BB	BRENT FINANCIAL	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T31	F26	FINANCIAL	S25	H21	B39	CPT, CPC	CPC
BB	BRENT FINANCIAL	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T31	N/A	FINANCIAL	S22	H23	B2	GLX	CPT, CPC
QN	BRENT OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H22	B69	CPC	CPT, CPC
QN	BRENT OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H34	B69	DME	CPT, CPC
DB	BRENT-DUBAI SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
II	CENTERPOINT EAST INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PW	CENTERPOINT BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
VX	CENTERPOINT EAST SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
QL	CENTRAL APPALACHIAN COAL FUTURE	1,550 tons	.01 per ton	N/A	\$ 15.50	D2	T9	F3	PHYSICAL	N/A	H21	B10	CPT, CPC	CPT, CPC
NB	CHICAGO BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
CU	CHICAGO ETHANOL (PLATTS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
IS	CHICAGO INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SS	CHICAGO SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
CI	CIG ROCKIES	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	GLX
CC	CINERGY HUB CALENDAR DAY PEAK LMP SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S20	H21	B18	CPT, CPC	GLX
EM	CINERGY HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPC
EJ	CINERGY HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	TMS
GL	COLUMBIA GULF ONSHORE BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
QC	COMEX miNY™ COPPER	12,500 lbs.	.0020 per lb.	N/A	\$ 25.00	D31	T7	F31	FINANCIAL	S28	H23	B57	GLX	CPT, CPC
QO	COMEX miNY™ GOLD	50 troy ozs.	.25 per troy oz.	N/A	\$ 12.50	D14	T7	F31	FINANCIAL	S28	H23	B57	GLX	CPT, CPC
QI	COMEX miNY™ SILVER	2,500 troy ozs.	.0125 per troy oz.	N/A	\$ 31.25	D16	T7	F31	FINANCIAL	S28	H23	B57	GLX	CPT, CPC
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPT, CPC
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H23	B56	GLX	CPT, CPC
HG	COPPER FUTURE	25,000 lbs.	.0005 per lb.	\$0.20 per lb.	\$ 12.50	D31	T22	F4	PHYSICAL	N/A	H11	B3	NITF	CPT, CPC
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	F1	PHYSICAL	N/A	H22	B64	CPC	CPT, CPC
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	N/A	PHYSICAL	N/A	H23	B1	GLX	CPT, CPC
CL	CRUDE OIL FUTURE	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D50	T1	F1	PHYSICAL	N/A	H1	B1	NITF	CPC
XD	DAILY SETTLEMENT CRUDE OIL - LARGE DIGITAL OPTION	\$10,000	0.000001 per dollar	N/A	\$ 0.01	N/A	T24	N/A	FINANCIAL	S15	H32	B26	CID	CPC
XV	DAILY SETTLEMENT CRUDE OIL - LARGE VANILLA OPTION	10,000 bbls.	0.0001 per bbl	N/A	\$ 1.00	N/A	T24	N/A	FINANCIAL	S15	H32	B27	CID	CPT, CPC
OD	DAILY SETTLEMENT CRUDE OIL - SMALL DIGITAL OPTION	\$1.00	0.000001 per dollar	N/A	\$ 0.000001	N/A	T24	N/A	FINANCIAL	S15	H32	B26	CID	CPT, CPC
OV	DAILY SETTLEMENT CRUDE OIL - SMALL VANILLA OPTION	1 bbl.	0.0001 per bbl	N/A	\$ 0.00010	N/A	T24	N/A	FINANCIAL	S15	H32	B27	CID	CPC
HD	DAILY SETTLEMENT NATURAL GAS - LARGE DIGITAL OPTION	\$10,000	0.000001 per dollar	N/A	\$ 0.01	N/A	T24	N/A	FINANCIAL	S15	H33	B26	CID	CPT, CPC
HV	DAILY SETTLEMENT NATURAL GAS - LARGE VANILLA OPTION	10,000 MMBtu	0.00001 per MMBtu	N/A	\$ 0.10	N/A	T24	N/A	FINANCIAL	S15	H33	B25	CID	CPT, CPC
GD	DAILY SETTLEMENT NATURAL GAS - SMALL DIGITAL OPTION	\$1.00	0.000001 per dollar	N/A	\$ 0.000001	N/A	T24	N/A	FINANCIAL	S15	H33	B26	CID	CPT, CPC
GV	DAILY SETTLEMENT NATURAL GAS - SMALL VANILLA OPTION	1 MMBtu	0.00001 per MMBtu	N/A	\$ 0.00001	N/A	T24	N/A	FINANCIAL	S15	H33	B25	CID	CPT, CPC
UB	DATED BRENT CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D34	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	TMS

**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Name**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
FY	DATED-TO-FRONTLINE BRENT SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
DW	DAWN BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D10	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	GLX
IO	DAWN ONTARIO INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
OW	DAWN ONTARIO SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
DI	DEMARC INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
DT	DEMARC SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
IH	DOMINION NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SH	DOMINION SOUTH POINT NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
PG	DOMINION TRANSMISSION INC. - APPALACHIA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
DO	DOW JONES MID-COLUMBIA ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DN	DOW JONES NP15 ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DP	DOW JONES PALO VERDE ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DV	DOW JONES SP15 ELECTRICITY PRICE INDEX SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D27	T13	F13	FINANCIAL	S4	H21	B17	CPT, CPC	CPT, CPC
DC	DUBAI CRUDE OIL CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D22	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
EW	EAST/WEST FUEL OIL SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S18	H21	B29	CPT, CPC	GS, ICAP
QX	EASTERN RAIL CSX COAL SWAP	1,000 tons	.01 per ton	N/A	\$ 10.00	D10	T6	F20	FINANCIAL	S19	H21	B12	CPT, CPC	CPT, CPC
IL	EL PASO, PERMIAN INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SL	EL PASO, PERMIAN SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
HE	ERCOT HOUSTON CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
HY	ERCOT HOUSTON MCPE TRADING HUB CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
HN	ERCOT HOUSTON MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
HT	ERCOT HOUSTON PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
VY	ERCOT HUB AVERAGE MCPE TRADING HUB CALENDAR DAY PEAK SWP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
VN	ERCOT HUB AVERAGE MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
MC	ERCOT NORTH CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
MY	ERCOT NORTH MCPE TRADING HUB CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
MN	ERCOT NORTH MCPE TRADING HUB PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
MT	ERCOT NORTH PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
VC	ERCOT SELLER'S CHOICE CALENDAR DAY PEAK SWAP	40 MWh.	.05 per MWH	N/A	\$ 2.00	D3	T29	F28	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
VT	ERCOT SELLER'S CHOICE PEAK SWAP	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
UF	EUROPEAN 1% FUEL OIL CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPC
UH	EUROPEAN 1% FUEL OIL ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UI	EUROPEAN 3.5% FUEL OIL MED CALENDAR SWAP (MEDITERRANEAN)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UV	EUROPEAN 3.5% FUEL OIL ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
RG	EUROPEAN ARGUS GASOLINE CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	GLX
GX	EUROPEAN GASOIL (ICE) CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	CPT, CPC
GG	EUROPEAN GASOIL 0.2 CIF MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	CPT, CPC
EX	EUROPEAN GASOIL 0.2 CIF MED V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	GS, ICAP
EC	EUROPEAN GASOIL 0.2 CIF NWE V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	GLX
EF	EUROPEAN GASOIL 0.2 FOB MED V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	TMS
UQ	EUROPEAN GASOIL 0.2 MED CALENDAR SWAP (MEDITERRANEAN)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UE	EUROPEAN GASOIL 0.2 NWE CALENDAR SWAP (NORTHEAST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPC
EI	EUROPEAN GASOIL 0.2 RDAM BARGES V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPC
UG	EUROPEAN GASOIL 0.2 ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	GLX
GT	EUROPEAN GASOIL 10PPM RDAM BARGES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	CPT, CPC
ET	EUROPEAN GASOIL 10PPM RDAM BARGES V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	GS, ICAP
BG	EUROPEAN GASOIL BULLET SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T44	F42	FINANCIAL	S38	H21	B74	CPT, CPC	CPT, CPC
GZ	EUROPEAN GASOIL CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
JC	EUROPEAN JET CIF NWE V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
UJ	EUROPEAN JET KERO NWE CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UR	EUROPEAN JET KERO ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
JR	EUROPEAN JET RDAM BARGES V. GASOIL FUTURES SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPC
UN	EUROPEAN NAPHTHA CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
EN	EUROPEAN NAPHTHA CRACK SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F13	FINANCIAL	S17	H21	B40	CPT, CPC	GS, ICAP
EP	EUROPEAN PLATTS GASOLINE MED CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	GS, ICAP
PS	EUROPEAN PROPANE CIF ARA (ARGUS) SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B74	CPT, CPC	CPT, CPC
UA	EUROPEAN SINGAPORE FUEL OIL 180cst CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
UP	EUROPEAN ULSD (DIESEL) ROTTERDAM CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
EH	EUROPEAN ULSD 50PPM CIF MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	GLX
EE	EUROPEAN ULSD 50PPM CIF MED V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	GLX

**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Name**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
ES	EUROPEAN ULSD 50PPM CIF NWE SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	GS, ICAP
EY	EUROPEAN ULSD 50PPM CIF NWE V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
EL	EUROPEAN ULSD 50PPM FOB MED SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B42	CPT, CPC	GLX
EO	EUROPEAN ULSD 50PPM FOB MED V. GASOIL FUTURES	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B41	CPT, CPC	GS, ICAP
UL	EUROPEAN ULSD NWE CALENDAR SWAP (NORTHWEST EUROPE)	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B14	CPT, CPC	CPT, CPC
EU	EUROPEAN UNL GAS 50PPM SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	GS, ICAP
FP	FGT ZONE 3 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TG	FREIGHT ROUTE TC1 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TM	FREIGHT ROUTE TC2 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TJ	FREIGHT ROUTE TC4 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TH	FREIGHT ROUTE TC5 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TO	FREIGHT ROUTE TD10D SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TL	FREIGHT ROUTE TD3 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TI	FREIGHT ROUTE TD5 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
TK	FREIGHT ROUTE TD7 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	TMS
TN	FREIGHT ROUTE TD9 SWAP	1,000 metric tons.	.0001 per mtrc ton.	N/A	\$ 0.10	D27	T13	F20	FINANCIAL	S18	H21	B23	CPT, CPC	CPT, CPC
FS	FUELOIL SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	CPT, CPC
GX	GASOIL CALENDAR SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D10	T6	F24	FINANCIAL	S17	H21	B41	CPT, CPC	CPT, CPC
UZ	GASOLINE UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC
LR	GILF COAST GASOLINE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H23	B68	GLX	TMS
LR	GILF COAST GASOLINE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H3	B68	NITF	GLX
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	\$75.00 per troy oz.	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPT, CPC
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H23	B56	GLX	CPT, CPC
GC	GOLD FUTURE	100 troy ozs.	.10 per troy oz.	\$75.00 per troy oz.	\$ 10.00	D14	T22	F4	PHYSICAL	N/A	H9	B3	NITF	CPT, CPC
MD	GULF COAST GAS vs. GULF COAST HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
AW	GULF COAST GASOLINE (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
GS	GULF COAST GASOLINE CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
CK	GULF COAST GASOLINE CRACK SPREAD (ARGUS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	DME
GP	GULF COAST HEATING OIL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
AF	GULF COAST JET (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
GE	GULF COAST JET FUEL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
ME	GULF COAST JET vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
YK	GULF COAST LOW SULFUR DIESEL (LSD) CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
LW	GULF COAST LOW SULFUR DIESEL (LSD) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC	CPC
MF	GULF COAST NO. 6 FUEL 3.0%S SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
MG	GULF COAST NO. 6 FUEL OIL CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
AJ	GULF COAST ULSD (ARGUS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	CPT, CPC
CF	GULF COAST ULSD CRACK SPREAD (ARGUS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S5	H21	B73	CPT, CPC	CPC
GY	GULF COAST ULSD CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
LU	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H23	B68	GLX	CPT, CPC
LU	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T1	F1	PHYSICAL	N/A	H3	B68	NITF	TMS
LY	GULF COAST ULTRA LOW SULFUR DIESEL (ULSD) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B62	CPT, CPC	CPC
HA	HEATING OIL ARB SWAP: NYMEX HO V. RDAM GASOIL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
BH	HEATING OIL FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T30	N/A	FINANCIAL	S21	H22	B61	CPC	CPT, CPC
BH	HEATING OIL FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T30	N/A	FINANCIAL	S21	H1	B72	NITF	CPT, CPC
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H22	B64	CPC	CPT, CPC
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	N/A	PHYSICAL	N/A	H23	B1	GLX	CPT, CPC
HO	HEATING OIL FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H1	B1	NITF	CPT, CPC
HB	HENRY HUB BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
HP	HENRY HUB FINANCIAL	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T21	N/A	FINANCIAL	S11	H22	B61	CPC	CPT, CPC
HP	HENRY HUB FINANCIAL	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T21	N/A	FINANCIAL	S11	H1	B72	NITF	CPT, CPC
HH	HENRY HUB FINANCIAL LAST DAY	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	FINANCIAL	S7	H22	B61	CPC	CPT, CPC
HH	HENRY HUB FINANCIAL LAST DAY	10,000 MMBtus.	0.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	FINANCIAL	S7	H1	B72	NITF	CPT, CPC
IN	HENRY HUB INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NP	HENRY HUB NATURAL GAS PENULTIMATE SWAP	2,500 MMBtus.	.001 per MMBtu.	N/A	\$ 2.50	D8	T9	F19	FINANCIAL	S11	H21	B5	CPT, CPC	CPT, CPC
NN	HENRY HUB SWAP	2,500 MMBtus.	.001 per MMBtu.	N/A	\$ 2.50	D26	T12	F7	FINANCIAL	S7	H21	B5	CPT, CPC	CPT, CPC
SN	HENRY HUB SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
NH	HOUSTON SHIP CHANNEL BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IP	HOUSTON SHIP CHANNEL INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SM	HOUSTON SHIP CHANNEL SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC

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FUTURES  
Sorted by Commodity Name**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
CE	ISO NEW ENGLAND INTERNAL HUB CALENDAR DAY PEAK LMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	\$20	H21	B18	CPT, CPC	CPT, CPC
NI	ISO NEW ENGLAND INTERNAL HUB PEAK LMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D10	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPT, CPC
KI	ISO NEW ENGLAND OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPT, CPC
JA	JAPAN C & F NAPHTHA (PLATTS) SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$17	H21	B74	CPT, CPC	CPT, CPC
JB	JAPAN C & F NAPHTHA CRACK SPREAD (PLATTS) SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$5	H21	B73	CPT, CPC	CPT, CPC
JU	JET UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B73	CPT, CPC	CPT, CPC
SR	KERN OPAL NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	\$16	H21	B6	CPT, CPC	CPT, CPC
NV	KERN RIVER WY BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	\$17	H21	B6	CPT, CPC	CPT, CPC
MQ	LA JET FUEL vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B9	CPT, CPC	CPT, CPC
XA	LLS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$40	H21	B7	CPT, CPC	CPT, CPC
LI	LLS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B7	CPT, CPC	TMS
WJ	LLS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$40	H21	B9	CPT, CPC	CPT, CPC
WK	LLS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B9	CPT, CPC	CPT, CPC
XL	LLS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T13	F13	FINANCIAL	\$12	H21	B7	CPT, CPC	CPC
XT	LLS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B7	CPT, CPC	CPT, CPC
WH	LLS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$40	H21	B9	CPT, CPC	CPT, CPC
WI	LLS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B9	CPT, CPC	CPT, CPC
LK	LONDON COPPER GRADE A	5 metric tons	0.25 per metric ton	N/A	\$ 1.25	D44	T36	N/A	FINANCIAL	\$29	H23	B57	GLX	CPT, CPC
LA	LONDON PRIMARY ALUMINIUM	10 metric tons	0.50 per metric ton	N/A	\$ 5.00	D44	T36	N/A	FINANCIAL	\$29	H23	B57	GLX	CPT, CPC
LZ	LONDON SHG ZINC	10 metric tons	0.50 per metric ton	N/A	\$ 5.00	D44	T36	N/A	FINANCIAL	\$29	H23	B57	GLX	CPT, CPC
LX	LOS ANGELES CARB DIESEL (OPIS) OUTRIGHT SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B75	CPT, CPC	TMS
MH	LOS ANGELES CARB GASOLINE vs.	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$2	H21	B7	CPT, CPC	CPT, CPC
MI	LOS ANGELES CARB GASOLINE vs. NYMEX GASOLINE SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$2	H21	B9	CPT, CPC	CPT, CPC
JL	LOS ANGELES CARBOB (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B73	CPT, CPC	CPT, CPC
KL	LOS ANGELES CARBOB (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B73	CPT, CPC	CPT, CPC
LL	LOS ANGELES JET (OPIS) OUTRIGHT SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B75	CPT, CPC	TMS
JS	LOS ANGELES JET (OPIS) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B73	CPT, CPC	CPT, CPC
MX	MARS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$40	H21	B7	CPT, CPC	CPT, CPC
MO	MARS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B7	CPT, CPC	CPT, CPC
YX	MARS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$40	H21	B9	CPT, CPC	CPT, CPC
YV	MARS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B9	CPT, CPC	CPT, CPC
MV	MARS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$40	H21	B7	CPT, CPC	CPT, CPC
MZ	MARS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B7	CPT, CPC	CPT, CPC
WL	MARS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$40	H21	B9	CPT, CPC	CPC
WP	MARS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	\$40	H21	B9	CPT, CPC	GLX
NF	MICHCON BASIS	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	\$17	H21	B6	CPT, CPC	GLX
HM	MICHIGAN HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPT, CPC
HJ	MICHIGAN HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPT, CPC
LM	MINNESOTA HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPC
LJ	MINNESOTA HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPT, CPC
OM	MISO ILLINOIS HUB CALENDAR-MONTH LMP SWAP	40MWH x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPT, CPC
OJ	MISO ILLINOIS HUB OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	\$4	H21	B16	CPT, CPC	CPT, CPC
PT	MT BELVIEU PROPANE (OPIS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B75	CPT, CPC	CPT, CPC
HK	N.Y. HARBOR HEATING OIL CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$5	H21	B9	CPT, CPC	CPT, CPC
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	F2	PHYSICAL	N/A	H22	B64	CPC	CPT, CPC
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	N/A	PHYSICAL	N/A	H23	B1	GLX	CPT, CPC
NG	NATURAL GAS FUTURE	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D8	T7	F2	PHYSICAL	N/A	H1	B1	NITF	CPT, CPC
EZ	NEW YORK ETHANOL (PLATTS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	\$17	H21	B75	CPT, CPC	CPT, CPC
RZ	NEW YORK HARBOR CONVENTIONAL GASOLINE vs. RBOB SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D2	T6	F13	FINANCIAL	\$17	H21	B9	CPT, CPC	CPC
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H22	B64	CPC	GLX
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	N/A	PHYSICAL	N/A	H23	B1	GLX	CPC
RB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H1	B1	NITF	CPT, CPC
MM	NEW YORK HARBOR RESIDUAL FUEL 1.0%\$ SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$17	H21	B7	CPT, CPC	CPT, CPC
ML	NEW YORK HARBOR RESIDUAL FUEL CRACK SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	\$17	H21	B9	CPT, CPC	CPT, CPC
LH	NEW YORK HARBOR ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H23	B68	GLX	CPT, CPC
LH	NEW YORK HARBOR ULTRA LOW SULFUR DIESEL (ULSD)	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T6	F1	PHYSICAL	N/A	H8	B68	NITF	GLX
UW	NEW YORK LOW SULFUR DIESEL (LSD) CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	\$17	H21	B63	CPT, CPC	CPT, CPC
YW	NEW YORK LOW SULFUR DIESEL (LSD) SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	\$17	H21	B62	CPT, CPC	CPT, CPC
YU	NEW YORK ULSD CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F13	FINANCIAL	\$17	H21	B63	CPT, CPC	CPT, CPC
YS	NEW YORK ULTRA LOW SULFUR DIESEL (ULSD) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	\$17	H21	B62	CPT, CPC	CPT, CPC

**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Name**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFF/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
NY	NGPL LA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NL	NGPL MID-CONTINENT	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IW	NGPL MIDCONTINENT INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PX	NGPL MIDCONTINENT SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
PD	NGPL TEX/OK	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
OI	NGPL TEXOK INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
OX	NGPL TEXOK SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
UT	NO. 2 UP-DOWN SPREAD CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
UD	NORTHERN ILLINOIS HUB DAILY	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T26	F11	FINANCIAL	S9	H21	B18	CPT, CPC	GLX
UM	NORTHERN ILLINOIS HUB MONTHLY	40MWh x Peak Days	.05 per MWh	N/A	\$ 2.00 x PD	D2	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC	CPT, CPC
UO	NORTHERN ILLINOIS OFF-PEAK MONTHLY	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	CPT, CPC
PE	NORTHERN NATURAL GAS DEMARCATION	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	GLX
PF	NORTHERN NATURAL GAS VENTURA, IOWA	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	TMS
GR	NORTHWEST GASOIL	100 metric tons	0.25 per metric ton	N/A	\$ 25.00	D4	T27	F21	PHYSICAL	N/A	H23	B28	GLX	CPT, CPC
NR	NORTHWEST PIPELINE, ROCKIES BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
AR	NWE GASOLINE SWAP - ARGUS	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	CPT, CPC
MJ	NY HARBOR CONV. GAS vs. NYMEX UNL. GAS SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S2	H21	B9	CPT, CPC	CPT, CPC
MK	NY HARBOR LS DIESEL vs. NYMEX NO. 2 HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
UY	NY ULSD (PLATTS) VS. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC
KA	NYISO A	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC
KB	NYISO A OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC
KG	NYISO G	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC
KH	NYISO G OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC
KJ	NYISO J	400 MWh.	.01 per MWh.	N/A	\$ 4.00	D27	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC
KK	NYISO J OFF-PEAK	2.5MWxOff-Peak Hrs	.05 per MWh	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B15	CPT, CPC	CPT, CPC
AN	NYISO ZONE A CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
GN	NYISO ZONE G CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC	CPT, CPC
JN	NYISO ZONE J CALENDAR DAY PEAK LBMP SWAP	40 MWh.	.05 per MWh	N/A	\$ 2.00	D3	T29	F11	FINANCIAL	S20	H21	B18	CPT, CPC	TMS
RO	NYMEX BANKED NOX EMISSIONS FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D2	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	GLX
WF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPT, CPC
WF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	CPT, CPC
WU	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPT, CPC
WU	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	CPT, CPC
WY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPT, CPC
WY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H23	B65	GLX	CPT, CPC
CJ	NYMEX COCOA	10 metric tons	1.00 per metric ton	N/A	\$ 10.00	D45	T38	F32	FINANCIAL	S30	H22	B59	CPC	CPT, CPC
CJ	NYMEX COCOA	10 metric tons	1.00 per metric ton	N/A	\$ 10.00	D45	T38	F32	FINANCIAL	S30	H23	B59	GLX	GLX
KT	NYMEX COFFEE	37,500 lbs.	.0005 per lb.	N/A	\$ 18.75	D45	T39	F33	FINANCIAL	S31	H22	B59	CPC	CPT, CPC
KT	NYMEX COFFEE	37,500 lbs.	.0005 per lb.	N/A	\$ 18.75	D45	T39	F33	FINANCIAL	S31	H23	B59	GLX	CPT, CPC
TT	NYMEX COTTON	50,000 lbs.	.0001 per lb.	N/A	\$ 5.00	D46	T40	F34	FINANCIAL	S32	H22	B59	CPC	GLX
TT	NYMEX COTTON	50,000 lbs.	.0001 per lb.	N/A	\$ 5.00	D46	T40	F34	FINANCIAL	S32	H23	B59	GLX	CPT, CPC
QB	NYMEX Europe miNY™ BRENT CRUDE OIL	500 bbls.	0.025 per bbl.	N/A	\$ 12.50	D1	T31	F31	FINANCIAL	S22	H23	B37	GLX	CPT, CPC
FJ	NYMEX FROZEN ORANGE JUICE	15,000 lbs.	.0005 per lb.	N/A	\$ 7.50	D47	T42	F36	FINANCIAL	S34	H22	B59	CPC	CPT, CPC
FJ	NYMEX FROZEN ORANGE JUICE	15,000 lbs.	.0005 per lb.	N/A	\$ 7.50	D47	T42	F36	FINANCIAL	S34	H23	B59	GLX	CPT, CPC
QM	NYMEX miNY™ CRUDE OIL	500 bbls.	0.025 per bbl.	N/A	\$ 12.50	D1	T20	F31	FINANCIAL	S10	H23	B20	GLX	CPT, CPC
QH	NYMEX miNY™ HEATING OIL	21,000 gals.	.001 per gal.	N/A	\$ 21.00	D4	T30	F31	FINANCIAL	S21	H23	B36	GLX	GLX
QG	NYMEX miNY™ NATURAL GAS	2,500 MMBtus.	0.005 per MMBtu.	N/A	\$ 12.50	D1	T21	F31	FINANCIAL	S11	H23	B21	GLX	CPT, CPC
QU	NYMEX miNY™ RBOB GASOLINE	21,000 gals.	.001 per gal.	N/A	\$ 21.00	D6	T30	F31	FINANCIAL	S21	H23	B35	GLX	CPT, CPC
MP	NYMEX NEW YORK HARBOR HEATING OIL CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC	CPT, CPC
YO	NYMEX NO. 11 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D48	T42	F36	FINANCIAL	S34	H22	B59	CPC	CPT, CPC
YO	NYMEX NO. 11 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D48	T42	F36	FINANCIAL	S34	H23	B59	GLX	CPT, CPC
FT	NYMEX NO. 14 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D47	T43	F37	FINANCIAL	S35	H22	B59	CPC	CPT, CPC
FT	NYMEX NO. 14 SUGAR	112,000 lbs.	.0001 per lb.	N/A	\$ 11.20	D47	T43	F37	FINANCIAL	S35	H23	B59	GLX	CPT, CPC
RN	NYMEX NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D27	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	GLX
RP	NYMEX ONE-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	CPC
RS	NYMEX SO <sub>2</sub> EMISSIONS ALLOWANCE FUTURE	100 tons.	.25 per ton.	N/A	\$ 25.00	D27	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	GLX
RR	NYMEX THREE-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	GLX
RQ	NYMEX TWO-YEAR FORWARD NOX EMISSIONS ALLOWANCE FUTURE	10 tons.	25.00 per ton.	N/A	\$ 250.00	D35	T28	F22	PHYSICAL	N/A	H21	B24	CPT, CPC	GLX
OQ	OMAN CRUDE OIL OF NORMAL EXPORT QUALITY	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T42	F40	PHYSICAL	N/A	H22	B69	CPC	GLX
OQ	OMAN CRUDE OIL OF NORMAL EXPORT QUALITY	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T42	F40	PHYSICAL	N/A	H34	B69	DME	TMS



**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Name**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
PA	PALLADIUM FUTURE	100 troy ozs.	.05 per troy oz.	N/A	\$ 5.00	D11	T22	N/A	PHYSICAL	N/A	H23	B1	GLX	GLX
PA	PALLADIUM FUTURE	100 troy ozs.	.05 per troy oz.	N/A	\$ 5.00	D11	T22	N/A	PHYSICAL	N/A	H5	B1	NITF	TMS
PH	PANHANDLE BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IV	PANHANDLE INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SV	PANHANDLE SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
PM	PERMIAN BASIS	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IK	PG&E CITYGATE NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SK	PG&E CITYGATE NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	GLX
PC	PGE&E CITYGATE	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
PB	PGE&E MALIN	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
JD	PJM CALENDAR-DAILY LMP SWAP	40MWH	.05 per MWH	N/A	\$ 2.00	D39	T19	F11	FINANCIAL	S9	H21	B18	CPT, CPC	CPT, CPC
JM	PJM CALENDAR-MONTH LMP SWAP (NON-SPOT)	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D28	T17	F9	FINANCIAL	S5	H24	B16	CPT, CPC	GLX
JM	PJM CALENDAR-MONTH LMP SWAP (SPOT)	40MWH x Peak Days	.05 per MWH	N/A	\$ 2.00 x PD	D28	T17	F9	FINANCIAL	S5	H21	B16	CPT, CPC	TMS
JP	PJM OFF-PEAK LMP SWAP	2.5MWxOff-Peak Hrs	.05 per MWH	N/A	\$.05x2.5xOPH	D2	T13	F13	FINANCIAL	S4	H21	B16	CPT, CPC	GLX
PL	PLATINUM FUTURE	50 troy ozs.	.10 per troy oz.	\$50.00 per troy oz.	\$ 5.00	D12	T22	N/A	PHYSICAL	N/A	H23	B1	GLX	CPT, CPC
PL	PLATINUM FUTURE	50 troy ozs.	.10 per troy oz.	\$50.00 per troy oz.	\$ 5.00	D12	T22	N/A	PHYSICAL	N/A	H4	B1	NITF	CPT, CPC
PN	PROPANE FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D7	T6	N/A	PHYSICAL	N/A	H23	B1	GLX	CPT, CPC
PN	PROPANE FUTURE	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D7	T6	F1	PHYSICAL	N/A	H1	B1	NITF	CPT, CPC
TA	QUESTAR BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	GLX
RY	RBOB (PLATTS) CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B75	CPT, CPC	GLX
RI	RBOB (PLATTS) VS. NYMEX RBOB SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	GLX
RL	RBOB CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B44	CPT, CPC	GLX
RM	RBOB CRACK SPREAD SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B43	CPT, CPC	CPC
RT	RBOB FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T30	N/A	FINANCIAL	S21	H22	B61	CPC	GLX
RT	RBOB FINANCIAL	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T30	N/A	FINANCIAL	S21	H1	B72	NITF	GLX
RV	RBOB UP-DOWN CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B43	CPT, CPC	CPC
RH	RBOB VS. HEATING OIL SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F24	FINANCIAL	S17	H21	B43	CPT, CPC	CPC
IR	ROCKIES NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
RE	RUSSIAN EXPORT BLEND CRUDE OIL (REBCO)	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D1	T34	F30	PHYSICAL	N/A	H22	B54	CPC	GLX
RE	RUSSIAN EXPORT BLEND CRUDE OIL (REBCO)	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D1	T34	N/A	PHYSICAL	N/A	H23	B54	GLX	CPC
NJ	SAN JUAN BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IJ	SAN JUAN NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SJ	SAN JUAN NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	TMS
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	\$1.50 per troy oz.	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H22	B4	CPC	CPC
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H23	B56	GLX	DME
SI	SILVER FUTURE	5,000 troy ozs.	.005 per troy oz.	\$1.50 per troy oz.	\$ 25.00	D16	T22	F4	PHYSICAL	N/A	H10	B3	NITF	CPT, CPC
HZ	SINGAPORE 380cst FUEL OIL	100 metric tons	0.01 per metric ton	N/A	\$ 1.00	D27	T32	N/A	PHYSICAL	N/A	H22	B52	CPC	CPT, CPC
HZ	SINGAPORE 380cst FUEL OIL	100 metric tons	0.01 per metric ton	N/A	\$ 1.00	D27	T32	N/A	PHYSICAL	N/A	H23	B52	GLX	CPT, CPC
SE	SINGAPORE 380CST FUEL OIL SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	CPT, CPC
SD	SINGAPORE FUEL OIL SPREAD SWAP	1,000 metric tons.	.01 per metric ton.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B29	CPT, CPC	GLX
SG	SINGAPORE GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
GA	SINGAPORE GASOIL V. RDAM GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D10	T13	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPT, CPC
KS	SINGAPORE JET KEROSENE SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
RK	SINGAPORE JET REGRADE:JET KERO VS. GASOIL SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B30	CPT, CPC	CPC
SP	SINGAPORE NAPHTHA SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
NS	SOCAL BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IF	SOCAL NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SF	SOCAL NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
SZ	SONAT BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	TMS
NK	SUMAS BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IU	SUMAS NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SU	SUMAS NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
TC	TCO BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	GLX
NM	TENNESSEE 500 LEG BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
NQ	TENNESSEE ZONE 0 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TE	TETCO ELA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D22	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IX	TETCO M-3 NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SX	TETCO M-3 NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
TX	TETCO STX BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S3	H21	B6	CPT, CPC	CPT, CPC
NX	TEXAS EASTERN ZONE M-3 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC

**COMMODITY LISTING  
FUTURES  
Sorted by Commodity Name**

FUTURES SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
TB	TEXAS GAS ZONE SL BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	TMS
CZ	TRANSCO ZONE 3 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
TR	TRANSCO ZONE 4 BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPC
NZ	TRANSCO ZONE 6 BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IT	TRANSCO ZONE 6 NATURAL GAS INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
ST	TRANSCO ZONE 6 NATURAL GAS SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
NU	TRUNKLINE, LA BASIS FUTURES SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
RD	U.S. GULF COAST NO. 2 CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPC
RU	U.S. GULF COAST UNLEADED 87 CRACK SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B9	CPT, CPC	CPT, CPC
US	ULSD UP-DOWN (ARGUS) SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S17	H21	B73	CPT, CPC	CPT, CPC
UU	UNLEADED 87 UP-DOWN SPREAD CALENDAR SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D27	T13	F13	FINANCIAL	S5	H21	B9	CPT, CPC	CPT, CPC
YL	UP-DOWN GULF COAST LSD vs. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPT, CPC
LT	UP-DOWN GULF COAST ULSD vs. NYMEX HO SPREAD SWAP	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D10	T13	F13	FINANCIAL	S17	H21	B63	CPT, CPC	CPC
UX	URANIUM	250 lbs.	.05 per lb.	N/A	\$ 12.50	D23	T41	F39	FINANCIAL	S4	H22	B67	CPC	CPT, CPC
UX	URANIUM	250 lbs.	.05 per lb.	N/A	\$ 12.50	D23	T41	F39	FINANCIAL	S4	H23	B67	GLX	CPT, CPC
VI	VENTURA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
VS	VENTURA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D39	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
NW	WAHA BASIS SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D8	T6	F12	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
IY	WAHA INDEX SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D27	T6	F18	FINANCIAL	S17	H21	B6	CPT, CPC	CPT, CPC
SY	WAHA SWING SWAP	2,500 MMBtus.	.0025 per MMBtu.	N/A	\$ 6.25	D33	T25	F17	FINANCIAL	S16	H21	B6	CPT, CPC	CPT, CPC
QP	WESTERN RAIL PRB COAL SWAP	1,000 tons	.01 per ton	N/A	\$ 10.00	D10	T6	F20	FINANCIAL	S19	H21	B11	CPT, CPC	CPT, CPC
CS	WTI CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T13	F13	FINANCIAL	S12	H21	B7	CPT, CPC	CPT, CPC
WS	WTI FINANCIAL	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D51	T20	N/A	FINANCIAL	S10	H22	B61	CPC	CPT, CPC
WS	WTI FINANCIAL	1,000 bbls.	0.01 per bbl.	N/A	\$ 10.00	D51	T20	N/A	FINANCIAL	S10	H1	B72	NITF	CPT, CPC
QW	WTI OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H22	B69	CPC	CPT, CPC
QW	WTI OMAN FINANCIAL SPREAD	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T43	F41	FINANCIAL	S37	H34	B69	DME	CPT, CPC
MA	WTI-BOW RIVER SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S17	H21	B7	CPT, CPC	CPT, CPC
BY	WTI-BRENT (ICE) BULLET SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D2	T31	F26	FINANCIAL	S25	H21	B40	CPT, CPC	GLX
BK	WTI-BRENT (ICE) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D51	T6	F24	FINANCIAL	S17	H21	B40	CPT, CPC	CPC
XB	WTS (ARGUS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	TMS
AY	WTS (ARGUS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	GLX
FF	WTS (ARGUS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
FH	WTS (ARGUS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
PR	WTS (PLATTS) CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
PV	WTS (PLATTS) TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B7	CPT, CPC	CPT, CPC
PZ	WTS (PLATTS) VS. WTI SPREAD CALENDAR SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T13	F13	FINANCIAL	S40	H21	B9	CPT, CPC	CPT, CPC
XE	WTS (PLATTS) VS. WTI SPREAD TRADE MONTH SWAP	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D27	T45	F45	FINANCIAL	S40	H21	B9	CPT, CPC	DME

Legend: NITF = NYMEX, Inc. Trading Floors, CPC = ClearPort® Clearing Services, CPT = ClearPort® Trading Services, TMS = Trade Management System, GLX = CME Globex®, DME = DME Direct™



OPTIONS SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H20	B3	NITF	TMS
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H22	B70	CPC	CPC
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OS	BRENT CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D5	T5	N/A	FUTURE	N/A	H1	B1	NITF	TMS
BW	BRENT/WTI SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D5	T5	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H24	B72	GLX	GLX
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H19	B3	NITF	TMS
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	B1	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T2	N/A	FUTURE	N/A	H23	B71	GLX	GLX
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H17	B3	NITF	TMS
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
F	HEATING OIL CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
CH	HEATING OIL CRACK OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D4	T3	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
I	NATURAL GAS CALENDAR SPREAD OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D42	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 10.00	D8	T8	F16	FINANCIAL	S14	H22	B19	CPC	CPC
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 1.00	D8	T8	F16	FINANCIAL	S14	H1	B31	NITF	TMS
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H22	B66	CPC	CPC
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D44	T8	N/A	FUTURE	N/A	H23	B71	GLX	GLX
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
LB	NEW YORK HARBOR HEATING OIL LOOK-ALIKE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H22	B16	CPC	CPC
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H1	B1	NITF	TMS
PO	PLATINUM OPTION	50 troy ozs.	.10 per troy oz.	N/A	\$ 5.00	D13	T11	N/A	FUTURE	N/A	H16	B1	NITF	TMS
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H22	B53	CPC	CPC
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H1	B53	NITF	TMS
Z	RBOB CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B55	NITF	TMS
RX	RBOB CRACK SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D6	T3	N/A	FUTURE	N/A	H1	B55	NITF	TMS
RF	RBOB EUROPEAN "LOOK ALIKE" OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T35	N/A	FINANCIAL	S27	H22	B53	CPC	CPC
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC

**COMMODITY LISTING  
OPTIONS**  
Sorted by Commodity Name

OPTIONS		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH				TRADE
<u>SYMBOL</u>	<u>COMMODITY NAME</u>	<u>UNIT</u>	<u>FLUCTUATION</u>	<u>FLUCTUATION</u>	<u>VALUE CHG</u>	<u>MONTHS/ DURATION</u>	<u>OF TRADING</u>	<u>EFF/EFM SESSIONS</u>	<u>AT</u>	<u>SETTLEMENT</u>	<u>TRADING</u>	<u>FEE</u>	<u>TRADE</u>	<u>ENTRY</u>
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H18	B3	NITF	TMS
W	WTI CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
LC	WTI CRUDE OIL LOOK-ALIKE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC

Legend: NITF = NYMEX, Inc. Trading Floors, CPC = ClearPort® Clearing Services, CPT = ClearPort® Trading Services, TMS = Trade Management System, GLX = CME Globex®, DME = DME Direct™

OPTIONS SYMBOL	COMMODITY NAME	CONTRACT UNIT	MINIMUM FLUCTUATION	MAXIMUM FLUCTUATION	MINIMUM VALUE CHG PER CONT	DELIVERY MONTHS/ DURATION	TERMINATION OF TRADING	FINAL EFP/EFM SESSIONS	SETTLEMENT AT TERMINATION	CASH SETTLEMENT NOTES	TRADING HOURS	FEE SCHEDULE	TRADE VENUE(S)	TRADE ENTRY PLATFORM(S)
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OT	AEP-DAYTON CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
OA	ALUMINUM OPTION	44,000 lbs.	.0005 per lb.	N/A	\$ 22.00	D20	T14	N/A	FUTURE	N/A	H20	B3	NITF	TMS
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H22	B70	CPC	CPC
A	BRENT CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OS	BRENT CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D5	T5	N/A	FUTURE	N/A	H1	B1	NITF	TMS
BW	BRENT/WTI SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D5	T5	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OY	CINERGY CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H24	B72	GLX	GLX
HX	COPPER OPTION	25,000 lbs.	.0005 per lb.	N/A	\$ 12.50	D19	T14	N/A	FUTURE	N/A	H19	B3	NITF	TMS
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
AO	CRUDE OIL AVERAGE PRICE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D8	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
CD	CRUDE OIL DAILY OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	B1	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D43	T2	N/A	FUTURE	N/A	H23	B71	GLX	GLX
LO	CRUDE OIL OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
OG	GOLD OPTION	100 troy ozs.	.10 per troy oz.	N/A	\$ 10.00	D15	T14	N/A	FUTURE	N/A	H17	B3	NITF	TMS
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H22	B32	CPC	CPC
AT	HEATING OIL AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D22	T13	N/A	FINANCIAL	S12	H1	B1	NITF	TMS
F	HEATING OIL CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
CH	HEATING OIL CRACK OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D4	T3	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
OH	HEATING OIL OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OE	ISO NEW ENGLAND CALENDAR-MONTH LMP SWAP OPTION	40 MWh.	.01 per Mwh	N/A	\$ 0.40	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
I	NATURAL GAS CALENDAR SPREAD OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D42	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H22	B53	CPC	CPC
KD	NATURAL GAS DAILY OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D43	T33	N/A	FINANCIAL	S26	H1	B53	NITF	TMS
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 10.00	D8	T8	F16	FINANCIAL	S14	H22	B19	CPC	CPC
LN	NATURAL GAS LOOK-ALIKE OPTION	10,000 MMBtus.	.0001 per MMBtu.	N/A	\$ 1.00	D8	T8	F16	FINANCIAL	S14	H1	B31	NITF	TMS
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H22	B66	CPC	CPC
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D44	T8	N/A	FUTURE	N/A	H23	B71	GLX	GLX
ON	NATURAL GAS OPTION	10,000 MMBtus.	.001 per MMBtu.	N/A	\$ 10.00	D34	T8	N/A	FUTURE	N/A	H1	B1	NITF	TMS
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H22	B66	CPC	CPC
OB	NEW YORK HARBOR GASOLINE BLENDSTOCK (RBOB) OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T2	N/A	FUTURE	N/A	H1	B1	NITF	TMS
LB	NEW YORK HARBOR HEATING OIL LOOK-ALIKE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D4	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H22	B58	CPC	CPC
OU	NORTHERN ILLINOIS CALENDAR-MONTH LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D8	T37	N/A	FUTURE	N/A	H1	B58	NITF	TMS
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XF	NYMEX CATASTROPHE RISK FLORIDA INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XW	NYMEX CATASTROPHE RISK NATIONAL INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H22	B65	CPC	CPC
XY	NYMEX CATASTROPHE RISK TEXAS - MAINE INDEX	10 Index points	1.00 per Index point	N/A	\$ 10.00	D49	T40	F38	FINANCIAL	S36	H1	B65	NITF	TMS
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H22	B16	CPC	CPC
JO	PJM MONTHLY-CALENDAR LMP SWAP OPTION	40MWH x Peak Days	.01 per Mwh	N/A	\$ .40 x PD	D32	T23	N/A	FUTURE	N/A	H1	B1	NITF	TMS
PO	PLATINUM OPTION	50 troy ozs.	.10 per troy oz.	N/A	\$ 5.00	D13	T11	N/A	FUTURE	N/A	H16	B1	NITF	TMS
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H22	B53	CPC	CPC
RA	RBOB AVERAGE PRICE OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T13	N/A	FINANCIAL	S12	H1	B53	NITF	TMS
Z	RBOB CALENDAR SPREAD OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D24	T15	N/A	FUTURE	N/A	H1	B55	NITF	TMS
RX	RBOB CRACK SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D6	T3	N/A	FUTURE	N/A	H1	B55	NITF	TMS
RF	RBOB EUROPEAN "LOOK ALIKE" OPTION	42,000 gals.	.0001 per gal.	N/A	\$ 4.20	D6	T35	N/A	FINANCIAL	S27	H22	B53	CPC	CPC
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H22	B4	CPC	CPC

**COMMODITY LISTING  
OPTIONS  
Sorted by Commodity Name**

OPTIONS		CONTRACT	MINIMUM	MAXIMUM	MINIMUM	DELIVERY	TERMINATION	FINAL	SETTLEMENT	CASH				TRADE
<u>SYMBOL</u>	<u>COMMODITY NAME</u>	<u>UNIT</u>	<u>FLUCTUATION</u>	<u>FLUCTUATION</u>	<u>VALUE CHG</u>	<u>MONTHS/ DURATION</u>	<u>OF TRADING</u>	<u>EFF/EFM SESSIONS</u>	<u>AT</u>	<u>SETTLEMENT</u>	<u>TRADING</u>	<u>FEE</u>	<u>TRADE</u>	<u>ENTRY</u>
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H23	B71	GLX	GLX
SO	SILVER OPTION	5,000 troy ozs.	.005 per troy oz.	N/A	\$ 25.00	D17	T14	N/A	FUTURE	N/A	H18	B3	NITF	TMS
W	WTI CRUDE OIL CALENDAR SPREAD OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D24	T15	N/A	FUTURE	N/A	H1	B1	NITF	TMS
LC	WTI CRUDE OIL LOOK-ALIKE OPTION	1,000 bbls.	.01 per bbl.	N/A	\$ 10.00	D1	T2	F15	FINANCIAL	S13	H22	B19	CPC	CPC

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## NOTES

**D DELIVERY MONTHS/DURATION\***

D1	The current year and the next five years. A new calendar year will be added following the termination of trading in the December contract of the current year.
D2	Current year plus next 3 full years. Minimum of 37 and a maximum of 48 contract months.
D3	Current month (Peak Days only) plus the next month (Peak Days only) to a maximum of 45 Peak Days.
D4	18 consecutive months.
D5	6 consecutive months.
D6	12 consecutive months.
D7	15 consecutive months.
D8	72 consecutive months plus 12 additional months listed on the day following the termination of the nearby December contract month.
D9	36 consecutive months plus consecutive quarterly expirations for an additional 36 months on a March, June, September, December cycle.
D10	Current year plus 2 additional years. As the current year rolls off, the next year will be added.
D11	Trading is conducted over 15 months, beginning with the current month and the next 2 consecutive months before moving into a quarterly cycle of March, June, September, December.
D12	Trading is conducted over 15 months, beginning with the current month and the next 2 consecutive months before moving into a quarterly cycle of January, April, July, October.
D13	Nearest 3 continuous months plus the next 2 months on a January, April, July, October cycle.
D14	Current 3 calendar months and any February, April, August and October within a 23 month period, and any June and December within a 60 month period.
D15	TRADING FLOOR: a) Nearest 6 contract months of February, April, June, August, October and December will be listed. b) Nearest 6 contract months of January, March, May, July, September and November will be listed for a period of 2 months. c) In addition, June and December contract months commencing 18 months from the current calendar month out to 60 months from the current month will be listed. d) The Board may, by resolution, add additional contract months that are not currently listed. ACCESS@sm: 3 consecutive months (spot month plus 2 months).
D16	Current 3 calendar months and any January, March, May and September within a 23 month period, and any July and December within a 60 month period.
D17	A) Nearest 5 contract months of March, May, July, September and December will be listed. B) Nearest 5 contract months of January, February, April, June, October and November will be listed. C) In addition, July and December contract months commencing 18 months from the current calendar month out to 60 months from the current calendar month will be listed for a period of 2 months. D) The Board may, by resolution, add additional contract months that are not currently listed.
D18	Current calendar month and the next 24 consecutive calendar months.
D19	Nearest 22 contract months.
D20	21 consecutive months.
D21	18 nearby months.
D22	36 nearby months.
D23	60 consecutive months.
D24	The duration of the spread is denoted by an alpha symbol which follows the lead commodity symbol. A = 1 month, B = 2 months, C = 3 months, M = 6 months, Z = 12 months.
D25	Trading is limited to the First Nearby Contract Month with the exception of the last ten trading days of such contract, when trading in the Second Nearby Contract Month will commence.
D26	72 nearby months.
D27	36 consecutive months.
D28	The current year plus the next five calendar years. A new calendar year will be added following the termination of trading in the December contract of the current year.
D29	4 consecutive weeks.
D30	3 consecutive business days.
D31	Current calendar month and the next 23 consecutive calendar months.
D32	Current year plus next 2 full years. Minimum of 25 and a maximum of 36 contract months.
D33	Daily contracts are listed for the Spot Month and the following month.
D34	72 Consecutive Months.
D35	Current year. When current years rolls off, the full next year will be listed.
D36	Trading is limited to the First Nearby Contract Month with the exception of the last five trading days of such contract, when trading in the Second Nearby Contract Month will commence.
D37	Trading is limited to the First Three Nearby Contract Months.
D38	30 consecutive months with additional long-dated futures initially listed 36, 48, 60, 72, and 84 months prior to delivery.
D39	Current month plus the next month for a maximum of 2 months.
D40	January, April, July and October, current cycle plus the next four cycle months.
D41	March, June, September and December, current cycle plus the next four cycle months.
D42	The duration of the spread is denoted by an alpha symbol which follows the lead commodity symbol. A = 1 month, B = 2 months, C = 3 months, E = 5 months, M = 6 months, Z = 12 months.
D43	The balance of the current year and the next consecutive year, with additional June/December months through 2015.
D44	24 consecutive months.

## NOTES

**D DELIVERY MONTHS/DURATION\***

<b>D43</b>	1 Day.
<b>D44</b>	24 consecutive months.
<b>D45</b>	March, May July, September and December for the next 23 months.
<b>D46</b>	March, May July, October and December for the next 24 months.
<b>D47</b>	January, March, May, July, September and November for the next 18 months.
<b>D48</b>	March, May, July and October for 24 months.
<b>D49</b>	The contracts listed will be for Loss Years: December 2007, December 2008 and December 2009.
<b>D50</b>	Crude Oil futures are listed nine years forward using the following schedule: consecutive months are listed for the current year and the next five years; in addition, the June and December contract months are listed beyond the sixth year. Additional months will be added on an annual basis after the December contract expires, so that an additional June and December contract would be added nine years forward, and the consecutive months in the sixth calendar year will be filled in.
<b>D51</b>	Current year plus 8 additional years.
<b>D52</b>	Four consecutive quarters: March, June, September and December.

## NOTES

**I TERMINATION OF TRADING\***

T1	3rd business day prior to the 25th calendar day of the month preceding the delivery month. When the 25th is not a business day, use the preceding business day.
T2	3rd business day preceding the underlying futures termination date.
T3	Business day preceding the termination of the underlying Crude Oil futures contract.
T4	Trading shall end one business day before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, trading shall end one business day prior to the last business day preceding the fifteenth calendar day.
T5	2nd business day preceding the underlying Brent Crude Oil futures termination date.
T6	Last business day of the month preceding the contract month.
T7	3rd business day prior to the first day of the delivery month.
T8	Business day preceding the underlying futures termination date.
T9	4 business days prior to the first calendar day of the delivery month.
T10	4th business day prior to the end of the delivery month.
T11	Third Wednesday of the month preceding the contract month, however, if the third Wednesday precedes an Exchange holiday, the expiration date will be the preceding business day.
T12	3rd business day prior to the contract month.
T13	Last business day of the contract month.
T14	4th last business day of the month prior to the contract month, however, if such day is a Friday or prior to an Exchange Holiday, the expiration date will be the preceding business day.
T15	Business day preceding the termination of the first futures contract in the spread. <b>NOTE: A CSO can only be exercised on the Expiration Date of the option.</b>
T16	2nd business day preceding the termination of the first futures contract in the spread. <b>NOTE: A CSO can only be exercised on the Expiration Date of the option.</b>
T17	One business day prior to the last peak day of the contract month.
T18	One business day prior to the last peak day of the contract week.
T19	Business day following the peak day.
T20	4th business day prior to the 25th calendar day of the month preceding the delivery month. When the 25th is not a business day, use the preceding business day.
T21	4th business day prior to the contract month.
T22	3rd business day prior to the end of the delivery month.
T23	Second to last business day of the calendar month preceding the contract month.
T24	At the conclusion of each Dutch Auction.
T25	CPT: The business day preceding the contract flow day. If the contract flow day is a non-business day, then the last trading day will be the second business day preceding the contract flow day.
T26	The calendar day following the Eastern Peak Day. Exceptions: 1. If that day is not a business day, the LTD will be the Peak Day itself, 2. If the Peak Day is also not a business day, the LTD will be the business day prior to the Peak Day.
T27	Second business day prior to the 14th calendar day of the contract month.
T28	Third business day prior to the last business day of the contract month.
T29	The LTD is the Peak Day. If the Peak Day is not a business day, the LTD will be the last business prior to the Peak Day.
T30	2nd business day prior to the contract month.
T31	Trading shall end two business days before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, trading shall end two business days prior to the last business day preceding the fifteenth calendar day.
T32	Fifth to last Singapore business day prior to the delivery month.
T33	Same day as listed.
T34	Three business days before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, three business days prior to the last business day preceding the fifteenth calendar day.
T35	Three business days prior to the expiration of the underlying RB contract.
T36	Third London business day prior to the third Wednesday of the contract month, unless that day is not a NYMEX business day, in which case on the last NYMEX business day prior to that day.
T37	Two business days prior to the contract month.
T38	The business day prior to the third Friday on the contract month. If that Friday is not a NYMEX business day, trading will cease two business days prior to the third Friday.

## NOTES

**I TERMINATION OF TRADING\***

<b>T40</b>	Six business days preceeding the delivery month.
<b>T41</b>	Fourteenth business day prior to the last business day of the contract month.
<b>T42</b>	Last business day of the month preceding the contract month.
<b>T43</b>	Eight calendar day of the month preceding the delivery month.
<b>T38</b>	Eleven business days preceeding the delivery month.
<b>T39</b>	Eight business days preceeding the delivery month.
<b>T40</b>	The last business day of the March month following the Calendar Loss Year.
<b>T41</b>	The last Monday of the contract month. If Monday is not a business day, the contract terminates on the prior business day.
<b>T42</b>	The last business day of the second month preceding the contract month that is not a Singapore or NYMEX holiday.
<b>T43</b>	The second to last Singapore business day of the second month preceding the contract month that is not a Singapore or NYMEX holiday.
<b>T44</b>	3rd Business Day prior to the 14th calendar day of the contract month.
<b>T45</b>	The 24th calendar day of the contract month. If that day is not a business day, then the previous business day.



## NOTES

**F FINAL EFP/EFM SESSIONS\***

<b>F1</b>	An EFP is permitted until 2:00PM on the first business day following the termination of trading.
<b>F2</b>	An EFP is permitted at anytime and until 5:15pm on termination date.
<b>F3</b>	On CPC only: An EFP is permitted to be cleared at anytime before 10:00am of the first business day following the termination of trading.
<b>F4</b>	An EFP is permitted until 12:00noon on the first business day following the termination of trading.
<b>F5</b>	Business day after last trade date.
<b>F6</b>	Last business day of the month prior to the contract month.
<b>F7</b>	3rd business day prior to the contract month.
<b>F8</b>	An EFM is Permitted until the 1st business day preceding the last trading day.
<b>F9</b>	One business day prior to the last peak day of the contract month.
<b>F10</b>	One business day prior to the last peak day of the contract week.
<b>F11</b>	Business day following the peak day.
<b>F12</b>	An EFP/EFS is permitted until 2:30PM on the second business day following the termination of trading.
<b>F13</b>	Last business day of the contract month.
<b>F14</b>	3rd business day prior to the 25th calendar day of the month preceding the delivery month. When the 25th is not a business day, use the preceding business day.
<b>F15</b>	3rd business day prior to the termination of the underlying futures contract.
<b>F16</b>	1st business day prior to the termination of the underlying futures contract.
<b>F17</b>	CPC: The final EFS session will be the business day of the contract flow day. If the contract flow day occurs on a non-business day, then the final session will be the next business day.
<b>F18</b>	CPC: The final EFS session will occur on the first business day following the contract month.
<b>F19</b>	4th business day prior to the contract month.
<b>F20</b>	CPC: An EFP/EFS is permitted until 2:30PM on the first business day following the termination of trading.
<b>F21</b>	An EFP/EFS is permitted until 12:00noon on the second business day prior to the 14th calendar day of the contract month.
<b>F22</b>	An EFP is permitted through the fourth to last business day of the contract month.
<b>F23</b>	An EFM involving an expiring e-miNY futures contract month is permitted at any time up to and must be reported to the Exchange by the close of trading one business day preceding the expiration date of the NYMEX Europe miNYTM Brent futures. An EFP is permitted at anytime during normal trading hours through contract termination.
<b>F24</b>	An EFS is permitted until the last business day of the month preceding the contract month.
<b>F25</b>	An EFS is permitted until the 4th business day prior to the 25th calendar day of the month preceding the delivery month. When the 25th is not a business day, use the preceding business day.
<b>F26</b>	An EFS is permitted until two business days before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, trading shall end two business days prior to the last business day preceding the fifteenth calendar day.
<b>F27</b>	An EFS is permitted until the second to last business day of the month preceding the contract month.
<b>F28</b>	An EFS is permitted until ten business days following the contract month.
<b>F29</b>	An EFM is permitted until the second business day prior to the contract month.
<b>F30</b>	Four business days before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, four business days prior to the last business day preceding the fifteenth calendar day.
<b>F31</b>	An EFM is permitted until the last business day of the applicable miNY™ contract.
<b>F32</b>	Eleven business days preceeding the delivery month.
<b>F33</b>	Eight business days preceeding the delivery month.
<b>F34</b>	Six business days preceeding the delivery month.
<b>F35</b>	Fourteenth business day prior to the last business day of the contract month.
<b>F36</b>	Last business day of the month preceding the contract month.
<b>F37</b>	Eight calendar day of the month preceding the delivery month.
<b>F38</b>	The last business day of the March month following the Calendar Loss Year.
<b>F39</b>	The last Monday of the contract month. If Monday is not a business day, the contract terminates on the prior business day.

## NOTES

**F FINAL EFP/EFM SESSIONS\***

<b>F40</b>	1st business day of the month preceding the contract month that is not a Singapore or NYMEX holiday.
<b>F41</b>	The second to last Singapore business day of the second month preceding the contract month that is not a Singapore or NYMEX holiday.
<b>F42</b>	3rd Business Day prior to the 14th calendar day of the contract month.
<b>F43</b>	reserved
<b>F44</b>	reserved
<b>F45</b>	The 24th calendar day of the contract month. If that day is not a business day, then the previous business day.

## NOTES

**S SETTLEMENT\***

<b>S1</b>	The final settlement price is posted and the final cash settlement occurs on the business day before the 15th to last calendar day of the month prior to the contract month.
<b>S2</b>	The final settlement price is posted on the last business day of the contract month and the final cash settlement occurs on the 1st business day following the contract month.
<b>S3</b>	The final settlement price is posted and the final cash settlement occurs on the 2nd business day of the contract month.
<b>S4</b>	The final settlement price is posted and the final cash settlement occurs on the 10th business day following the contract month.
<b>S5</b>	The final settlement price is posted and the final cash settlement occurs on the 1st business day following the contract month.
<b>S6</b>	The final settlement price is posted and the final cash settlement occurs on the 3rd business day prior to the 25th calendar day of the month preceding the delivery month. When the 25th calendar day is not a business day, use the preceding business day.
<b>S7</b>	The final settlement price is posted and the final cash settlement occurs on the 3rd business day prior to the contract month.
<b>S8</b>	The final settlement price is posted and the final cash settlement occurs on the 1st business day following the contract week.
<b>S9</b>	The final settlement price is posted and the final cash settlement occurs on the 1st business day following the contract day.
<b>S10</b>	The final settlement price is posted and the final cash settlement occurs on the 4th business day prior to the 25th calendar day of the month preceding the delivery month. When the 25th calendar day is not a business day, use the preceding business day.
<b>S11</b>	The final settlement price is posted and the final cash settlement occurs on the 4th business day prior to the contract month.
<b>S12</b>	The final settlement price is posted and the final cash settlement occurs on the last business day of the contract month.
<b>S13</b>	The final settlement price is posted and the final cash settlement occurs three business days prior to the termination of the underlying futures contract.
<b>S14</b>	The final settlement price is posted and the final cash settlement occurs one business day prior to the termination of the underlying futures contract.
<b>S15</b>	The index price is posted and cash settlement occurs on that business day.
<b>S16</b>	The final settlement price is posted and the final cash settlement occurs on the 5th business day following the flow day.
<b>S17</b>	The final settlement price is posted and the final cash settlement occurs the 5th business day following the contract month.
<b>S18</b>	The final settlement price is posted and the final cash settlement occurs on the 2nd business day following the contract month.
<b>S19</b>	The final settlement price is posted and the final cash settlement occurs on the 1st business day of the contract month.
<b>S20</b>	The final settlement price is posted and the final cash settlement occurs on the 10th business day following the Peak Day.
<b>S21</b>	The final settlement price is posted and the final cash settlement occurs on the 2nd business day prior to the contract month.
<b>S22</b>	The final settlement price is posted and the final cash settlement occurs two business days before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, trading shall end two business days prior to the last business day preceding the fifteenth calendar day.
<b>S23</b>	The final settlement price is posted on the second business day and the final cash settlement occurs on the 7th business day following the contract month.
<b>S24</b>	The final settlement price is posted on the 4th business day prior to the 25th calendar day of the month preceding the delivery month. When the 25th is not a business day, use the preceding business day. second business day and the final cash settlement occurs on the 5th business day following the 4th business day prior to the 25th calendar day of the month preceding the delivery month.
<b>S25</b>	The final settlement price is posted two business days before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, the final settlement will post two business days prior to the last business day preceding the fifteenth calendar day and the final cash settlement occurs on the 5th business day following the second business day before the fifteenth calendar day prior to the first day of the delivery month, if the fifteenth calendar day is not a holiday or weekend in London. If the fifteenth calendar day is a holiday or weekend in London, the final cash settlement will occur on the 5th business day following the second business day prior to the last business day preceding the fifteenth calendar day.
<b>S26</b>	Same day as listed.
<b>S27</b>	The final settlement price is posted and the final cash settlement occurs three business days prior to the expiration of the underlying RB contract.
<b>S28</b>	The final settlement price is posted and the final cash settlement occurs on the 3rd business day prior to the contract month.
<b>S29</b>	The final settlement price is posted and the final cash settlement occurs on the 1st business day following last trading day.
<b>S30</b>	Eleven business days preceeding the delivery month.
<b>S31</b>	Eight business days preceeding the delivery month.
<b>S32</b>	Six business days preceeding the delivery month.
<b>S33</b>	Fourteenth business day prior to the last business day of the contract month.
<b>S34</b>	Last business day of the month preceding the contract month.
<b>S35</b>	Eight calendar day of the month preceding the delivery month.

**NOTES****S SETTLEMENT\***

<b>S36</b>	The last business day of the March month following the Calendar Loss Year.
<b>S37</b>	The second to last Singapore business day of the second month preceding the contract month that is not a Singapore or NYMEX holiday.
<b>S38</b>	The final settlement price is posted and the final cash settlement occurs on the 2nd business day prior to the 14th business day of the contract month.
<b>S39</b>	Final settlement will be on the third Friday of the Delivery Month. If that Friday is not a NYMEX business day, final settlement will occur on the business day immediately prior to the third Friday.
<b>S40</b>	Final settlement will be five business days after the last trading date.

## NOTES

**H TRADING HOURS\***

H1	TRADING FLOOR = 9:00AM - 2:30PM
H2	TRADING FLOOR = 10:05AM - 2:30PM
H3	TRADING FLOOR = 9:05AM - 2:30PM
H4	TRADING FLOOR = 8:20AM - 1:05PM
H5	TRADING FLOOR = 8:30AM - 1:00PM
H6	TRADING FLOOR = 9:20AM - 1:10PM
H7	TRADING FLOOR = 8:00AM - 2:30PM.
H8	TRADING FLOOR = 9:10AM - 2:30PM
H9	TRADING FLOOR = 8:20AM - 1:30PM
H10	TRADING FLOOR = 8:25AM - 1:25PM
H11	TRADING FLOOR = 8:10AM - 1:00PM
H12	TRADING FLOOR = 7:50AM - 1:15PM
H13	TRADING FLOOR = 10:00AM - 2:30PM.
H14	TRADING FLOOR = 10:05AM - 2:30PM.
H15	TRADING FLOOR = 9:45AM - 2:30PM.
H16	TRADING FLOOR = 8:20AM - 1:05PM.
H17	TRADING FLOOR = 8:20AM - 1:30PM.
H18	TRADING FLOOR = 8:25AM - 1:25PM.
H19	TRADING FLOOR = 8:10AM - 1:00PM.
H20	TRADING FLOOR = 7:50AM - 1:15PM.
H21	CLEARPORT® TRADING = SUNDAY 6:00PM - 5:15PM (next day), MONDAY - THURSDAY 6:00PM - 5:15PM (next day). There is a 45 minute break between 5:15PM - 6:00PM. CLEARPORT® CLEARING = SUNDAY 6:00PM - 5:15PM, (next day) MONDAY - THURSDAY 6:00PM - 5:15PM (next day). There is a 45 minute break between 5:15PM - 6:00PM.
H22	CLEARPORT® CLEARING = SUNDAY 6:00PM - 5:15PM, (next day) MONDAY - THURSDAY 6:00PM - 5:15PM (next day). There is a 45 minute break between 5:15PM - 6:00PM. UNTIL 4:30PM.
H23	CME GLOBEX® = SUNDAY - FRIDAY 6:00PM - 5:15PM. There is a 45 minute break between 5:15PM - 6:00PM
H24	ClearPort® TRADING = SUNDAY 7:00PM - 7:30AM, MONDAY - THURSDAY 3:15PM - 7:30AM.
H25	DUTCH AUCTION - TIME AND FREQUENCIES VARY. PLEASE CHECK EXCHANGE ANNOUNCEMENTS.
H26	Reserved
H27	Reserved
H28	ClearPort® TRADING = SUNDAY 7:00PM - 2:30PM, MONDAY - THURSDAY 3:15PM - 2:30PM., ClearPort® CLEARING = SUNDAY 7:00PM - 2:40PM, MONDAY
H29	ClearPort® TRADING = SUNDAY 7:00PM - 2:30PM, MONDAY - THURSDAY 3:15PM - 2:30PM. A pre-open break occurs from 9:30AM - 10:00AM MONDAY - FRIDAY.
H30	ClearPort® TRADING = SUNDAY 7:00PM - 2:30PM, MONDAY - THURSDAY 3:15PM - 2:30PM. A pre-open break occurs from 9:30AM - 10:05AM MONDAY - FRIDAY.
H31	ClearPort® TRADING = SUNDAY 7:00PM - 2:30PM, MONDAY - THURSDAY 3:15PM - 2:30PM.
H32	Crude Oil Daily Settlement Auction - 9:00AM - 9:15AM
H33	Natural Gas Daily Settlement Auction - 9:10AM - 9:25AM
H34	DME DIRECT™ = SUNDAY - FRIDAY 6:00PM - 5:15PM. There is a 45 minute break between 5:15PM - 6:00PM.

## NOTES

**B FEE SCHEDULE\***

B1	<p><b>NYMEX DIVISION: TRADING FLOORS</b></p> <p><b>MEMBER RATES:</b></p> <p>DAY TRADE \$0.35</p> <p>TRADE \$0.60</p> <p>EFP, EFS, EOO, BLOCK TRADES<sup>2</sup> \$0.60</p> <p>EFS SURCHARGE<sup>3</sup> \$2.50</p> <p>CROSS DIVISION TRADING<sup>1</sup> (BLENDED)\$0.90</p> <p>CROSS DIVISION EFP TRADING<sup>1</sup> (BLENDED)\$0.90</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.45</p> <p>EFP, EFS, EOO, BLOCK TRADES<sup>2</sup> \$1.45</p> <p>EFS SURCHARGE<sup>3</sup> \$2.50</p> <p><b>ADDITIONAL CHARGES:</b></p> <p><b>DELIVERY NOTICE:</b></p> <p>HOUSE ACCOUNT \$0.50</p> <p>CUSTOMER ACCOUNT \$1.00</p> <p><b>OPTION EXERCISE/ASSIGNMENT NOTICES:</b></p> <p>HOUSE ACCOUNT \$0.40</p> <p>CUSTOMER ACCOUNT \$0.85</p> <p><b>FUTURES RESULTING FROM EXERCISE/ASSIGNMENT:</b></p> <p><b>NYMEX DIVISION:</b></p> <p>MEMBER \$0.60</p> <p>BLENDED \$0.90</p> <p>NON-MEMBER \$1.45</p> <p><b>NOTES</b></p> <p><sup>1</sup> APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.</p> <p><sup>2</sup> NOT ELIGIBLE FOR DAY TRADE RATES.</p> <p><sup>3</sup> AN ADDITIONAL FEE OF \$2.50 PER CONTRACT HALF-TURN IS CHARGED FOR EXCHANGE OF FUTURES FOR SWAPS (EFS) TRANSACTIONS OF CL, NG, HO AND RB</p>
B2	<p><b>CME GLOBEX: BRENT FINANCIAL</b></p> <p>ALL FEES WAIVED THROUGH DECEMBER 31, 2007.</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B3	<p><b>COMEX DIVISION: TRADING FLOOR</b></p> <p><b>MEMBER RATES:</b></p> <p>DAY TRADE \$0.25</p> <p>TRADE \$0.50</p> <p>EFP, EFS, EOO<sup>3</sup> \$0.85</p> <p>EFS SURCHARGE<sup>4</sup> \$2.50</p> <p>CROSS DIVISION TRADING<sup>2</sup> (BLENDED) \$0.80</p> <p>CROSS DIVISION EFP TRADING<sup>2</sup> (BLENDED) \$1.20</p> <p>EX-PIT TRANSFER \$0.14</p> <p><b>LICENSEE RATES (ADDITIONAL):</b></p> <p>LICENSEE TRADING FEE \$0.125</p> <p>LICENSEE SURCHARGE \$0.50</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.35</p> <p>EFP, EFS, EOO<sup>3</sup> \$1.35</p> <p>EFS SURCHARGE<sup>4</sup> \$2.50</p> <p>EX-PIT TRANSFER \$0.66</p> <p><b>ADDITIONAL CHARGES:</b></p> <p><b>HOUSE/CUSTOMER TRANSFER:</b></p> <p>HOUSE ACCOUNT \$0.12</p> <p>CUSTOMER ACCOUNT \$0.12</p> <p><b>DELIVERY NOTICE:</b></p> <p>HOUSE ACCOUNT \$1.00</p> <p>CUSTOMER ACCOUNT \$1.00</p> <p><b>OPTION EXERCISE/ASSIGNMENT NOTICES:</b></p> <p>HOUSE ACCOUNT \$0.40</p> <p>CUSTOMER ACCOUNT \$0.85</p> <p><b>FUTURES RESULTING FROM EXERCISE/ASSIGNMENT:</b></p> <p><b>COMEX DIVISION:</b></p> <p>MEMBER \$0.50</p> <p>BLENDED \$0.80</p> <p>NON-MEMBER \$1.35</p> <p><b>NOTES:</b></p> <p>1 COMEX DIVISION EXCHANGE TRANSACTION RATE IS INCLUDED IN THE CLEARING TRANSACTION RATE.</p> <p>2 APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.</p> <p>3 NOT ELIGIBLE FOR DAY TRADE RATES.</p> <p>4 AN ADDITIONAL FEE OF \$2.50 PER CONTRACT HALF-TURN IS CHARGED FOR EXCHANGE OF FUTURES FOR SWAPS (EFS) TRANSACTIONS OF HENRY HUB NATURAL GAS FUTURES (NG).</p>
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## NOTES

**B FEE SCHEDULE\* (continued)**

B4	<p><b>COMEX DIVISION: CLEARPORT CLEARING</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.50</p> <p>EFP, EFS, EOO<sup>3</sup> \$0.85</p> <p>CROSS DIVISION TRADING<sup>2</sup> (BLENDED) \$0.85</p> <p>CROSS DIVISION EFP TRADING<sup>2</sup> (BLENDED) \$1.20</p> <p>EX-PIT TRANSFER \$0.14</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.35</p> <p>EFP, EFS, EOO<sup>3</sup> \$1.35</p> <p>EX-PIT TRANSFER \$0.66</p> <p><b>ADDITIONAL CHARGES:</b></p> <p>EFS SURCHARGE \$2.50</p> <p>BLOCK SURCHARGE \$0.10</p> <p><b>LICENSEE RATES (ADDITIONAL):</b></p> <p>LICENSEE TRADING FEE \$0.125</p> <p>LICENSEE SURCHARGE \$0.50</p> <p><b>HOUSE/CUSTOMER TRANSFER:</b></p> <p>HOUSE ACCOUNT \$0.12</p> <p>CUSTOMER ACCOUNT \$0.12</p> <p><b>DELIVERY NOTICE:</b></p> <p>HOUSE ACCOUNT \$1.00</p> <p>CUSTOMER ACCOUNT \$1.00</p> <p><b>OPTION EXERCISE/ASSIGNMENT NOTICES:</b></p> <p>HOUSE ACCOUNT \$0.40</p> <p>CUSTOMER ACCOUNT \$0.85</p> <p><b>FUTURES RESULTING FROM EXERCISE/ASSIGNMENT:</b></p> <p>MEMBER \$0.50</p> <p>BLENDED \$0.80</p> <p>NON-MEMBER \$1.35</p> <p><b>NOTES:</b></p> <p>1 COMEX DIVISION EXCHANGE TRANSACTION RATE IS INCLUDED IN THE CLEARING TRANSACTION RATE.</p> <p>2 APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.</p> <p>3 NOT ELIGIBLE FOR DAY TRADE RATES.</p>
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## NOTES

**B FEE SCHEDULE\* (continued)**

B5	<p><b>CLEARPORT® CLEARING: HENRY HUB NATURAL GAS OUTRIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$0.21          CASH SETTLEMENT \$0.21</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$0.34          CASH SETTLEMENT \$0.34</p> <p><b>CLEARPORT® TRADING: HENRY HUB NATURAL GAS OUTRIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$0.21</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$0.34</p> <p><b>LIQUIDITY PROVIDER:</b> \$0.25 PAID  <b>TAKER:</b> \$0.65 CHARGED</p>
B6	<p><b>CLEARPORT® CLEARING: NATURAL GAS BASIS, INDEX AND SWING SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$0.54          CASH SETTLEMENT \$0.54</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$0.67          CASH SETTLEMENT \$0.67</p> <p><b>CLEARPORT® TRADING: NATURAL GAS BASIS, INDEX AND SWING SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$0.54</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$0.67</p> <p><b>LIQUIDITY PROVIDER:</b> \$0.25 PAID  <b>TAKER:</b> \$0.65 CHARGED</p>
B7	<p><b>CLEARPORT® CLEARING: PETROLEUM OUTRIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$0.85          CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$1.35          CASH SETTLEMENT \$1.35</p> <p><b>CLEARPORT® TRADING: PETROLEUM OUTRIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$0.85          CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$1.35          CASH SETTLEMENT \$1.35</p> <p><b>LIQUIDITY PROVIDER:</b> \$1.00 PAID  <b>TAKER:</b> \$2.50 CHARGED</p>
B8	RESERVED

## NOTES

**B FEE SCHEDULE\* (continued)**

B9	<p><b>CLEARPORT® CLEARING: PETROLEUM BASIS/CRACK SPREAD FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$2.20          CASH SETTLEMENT \$2.20</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$2.70          CASH SETTLEMENT \$2.70</p> <p><b>CLEARPORT® TRADING: PETROLEUM BASIS/CRACK SPREAD FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$2.20          CASH SETTLEMENT \$2.20</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$2.70          CASH SETTLEMENT \$2.70</p> <p><b>LIQUIDITY PROVIDER:</b> \$1.00 PAID  <b>TAKER:</b> \$2.50 CHARGED</p>
B10	<p><b>CLEARPORT® CLEARING: CAPP COAL FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$6.50</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$7.50</p> <p><b>CLEARPORT® TRADING: CAPP COAL FUTURES</b></p> <p><b>LIQUIDITY PROVIDER:</b> \$5.00 PAID  <b>TAKER:</b> \$10.00 CHARGED</p> <p><b>ADDITIONAL CHARGES:</b>  <b>HOUSE ACCOUNT:</b>          DELIVERY NOTICE \$0.50</p> <p><b>CUSTOMER ACCOUNT:</b>          DELIVERY NOTICE \$1.00</p>
B11	<p><b>CLEARPORT® CLEARING: WESTERN RAIL PRB COAL SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$2.25  <b>CASH SETTLEMENT \$2.25</b></p> <p><b>NON-MEMBER RATES:</b>          TRADE \$2.50  <b>CASH SETTLEMENT \$2.50</b></p> <p><b>CLEARPORT® TRADING: WESTERN RAIL PRB COAL SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$2.25</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$2.50</p> <p><b>LIQUIDITY PROVIDER:</b> \$1.75 PAID  <b>TAKER:</b> \$3.50 CHARGED</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B12	<p><b>CLEARPORT® CLEARING: EASTERN RAIL CSX COAL SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$4.35  <b>CASH SETTLEMENT \$4.35</b></p> <p><b>NON-MEMBER RATES:</b>          TRADE \$5.00  <b>CASH SETTLEMENT \$5.00</b></p> <p><b>CLEARPORT® TRADING: EASTERN RAIL CSX COAL SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$4.35  <b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$5.00  <b>LIQUIDITY PROVIDER: \$3.50 PAID</b>  <b>TAKER: \$7.00 CHARGED</b></p>
B13	<p><b>CLEARPORT® CLEARING: PETROLEUM OUTRIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$0.85  <b>NON-MEMBER RATES:</b>          TRADE \$1.35</p> <p><b>ADDITIONAL CHARGES:</b>  <b>HOUSE ACCOUNT:</b>          DELIVERY NOTICE \$0.50  <b>CUSTOMER ACCOUNT:</b>          DELIVERY NOTICE \$1.00</p>
B14	<p><b>CLEARPORT® CLEARING: EUROPEAN/ASIAN PETROLEUM PRODUCT CALENDAR SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$6.00          CASH SETTLEMENT \$6.00  <b>NON-MEMBER RATES:</b>          TRADE \$9.00          CASH SETTLEMENT \$9.00</p> <p><b>CLEARPORT® TRADING: EUROPEAN/ASIAN PETROLEUM PRODUCT CALENDAR SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$6.00  <b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$9.00  <b>LIQUIDITY PROVIDER: \$7.00 PAID</b>  <b>TAKER: \$15.00 CHARGED</b></p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B15	<p><b>CLEARPORT® CLEARING: NYISO ELECTRICITY FUTURES MONTHLY, ON &amp; OFF PEAK</b>  <b>MEMBER/NON MEMBER RATES:</b>  TRADE \$2.00  CASH SETTLEMENT \$2.00</p> <p><b>CLEARPORT® TRADING: NYISO ELECTRICITY FUTURES MONTHLY, ON &amp; OFF PEAK</b>  <b>MEMBER/NON MEMBER RATES:</b>  TRADE \$2.00  CASH SETTLEMENT \$2.00</p>
B16	<p><b>CLEARPORT® CLEARING: MONTHLY, ON &amp; OFF PEAK</b>  <b>MEMBER/NON MEMBER RATES:</b>  TRADE \$4.00  CASH SETTLEMENT/DELIVERY \$4.00</p> <p><b>CLEARPORT® TRADING: MONTHLY, ON &amp; OFF PEAK</b>  <b>MEMBER/NON MEMBER RATES:</b>  TRADE \$4.00  CASH SETTLEMENT/DELIVERY \$4.00</p>
B17	<p><b>CLEARPORT® CLEARING: WESTERN POWER FUTURES</b>  <b>MEMBER/NON MEMBER RATES:</b>  TRADE \$4.80  CASH SETTLEMENT \$4.80</p> <p><b>CLEARPORT® TRADING: WESTERN POWER FUTURES</b>  <b>MEMBER/NON MEMBER RATES:</b>  TRADE \$4.80  CASH SETTLEMENT \$4.80</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B18	<p><b>CLEARPORT® CLEARING: ELECTRICITY FUTURES DAILY</b></p> <p><b>MEMBER/NON MEMBER RATES:</b></p> <p>TRADE \$.20</p> <p>CASH SETTLEMENT \$.20</p> <p><b>CLEARPORT® TRADING: ELECTRICITY FUTURES DAILY</b></p> <p><b>MEMBER/NON MEMBER RATES:</b></p> <p>TRADE \$.20</p> <p>CASH SETTLEMENT \$.20</p>
B19	<p><b>CLEARPORT® CLEARING: EUROPEAN STYLE OPTIONS</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$1.75</p> <p>CASH SETTLEMENT \$0.90</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$2.50</p> <p>CASH SETTLEMENT \$1.15</p>
B20	<p><b>GLOBEX: NYMEX miNY™ CRUDE OIL FUTURES</b></p> <p><b>NYMEX DIVISION MEMBER RATES:</b></p> <p>\$0.55</p> <p><b>COMEX DIVISION MEMBER RATES:</b></p> <p>\$0.88</p> <p><b>NON-MEMBER RATES:</b></p> <p>\$1.20</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B21	<p><b>GLOBEX: NYMEX miNY™ NATURAL GAS FUTURES</b></p> <p><b>NYMEX DIVISION MEMBER RATES:</b> \$0.40</p> <p><b>COMEX DIVISION MEMBER RATES:</b> \$0.45</p> <p><b>NON-MEMBER RATES:</b> \$0.50</p>
B22	<p><b>GOLDMAN SACHS/ICAP: COMMODITY INDEX DERIVATIVES</b></p> <p><b>MEMBER/NON-MEMBER:</b> THE FEE FOR EACH TRANSACTION IS THE LESSER OF 2.5% OF THE UPSIDE (PROFIT) OR 10% OF THE DOWNSIDE (LOSS) WHICH IS INCLUDED IN THE EXECUTION PRICE OF THE ORDER.</p>
B23	<p><b>CLEARPORT® CLEARING: FREIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b> TRADE \$4.00 CASH SETTLEMENT \$4.00</p> <p><b>NON-MEMBER RATES:</b> TRADE \$5.00 CASH SETTLEMENT \$5.00</p> <p><b>CLEARPORT® TRADING: FREIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b> TRADE \$4.00 CASH SETTLEMENT \$4.00</p> <p><b>NON-MEMBER RATES:</b> TRADE \$5.00 CASH SETTLEMENT \$5.00</p>
B24	<p><b>CLEARPORT® CLEARING: EMISSIONS</b></p> <p><b>MEMBER RATES:</b> TRADE \$6.50</p> <p><b>NON-MEMBER RATES:</b> TRADE \$7.50</p> <p><b>CLEARPORT® TRADING: EMISSIONS</b></p> <p><b>LIQUIDITY PROVIDER: \$5.00 PAID</b></p> <p><b>TAKER: \$10.00 CHARGED</b></p>
B25	<p><b>GOLDMAN SACHS/ICAP: COMMODITY INDEX DERIVATIVES</b></p> <p><b>MEMBER/NON-MEMBER:</b> THE FEE FOR EACH TRANSACTION \$0.0005 PER FILLED UNIT, CAPPED AT 10% OF THE UPSIDE (PROFIT) OR THE DOWNSIDE (LOSS) WHICH IS INCLUDED IN THE EXECUTION PRICE OF THE ORDER. <b>NOTE: ONE (1) UNIT = ONE (1) MMBTU</b></p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B26	<p><b>GOLDMAN SACHS/ICAP: COMMODITY INDEX DERIVATIVES</b></p> <p><b>MEMBER/NON-MEMBER:</b></p> <p>THE FEE FOR EACH TRANSACTION IS THE LESSOR OF 1.5% OF THE UPSIDE (PROFIT) OR 10% OF THE DOWNSIDE (LOSS) WHICH IS INCLUDED IN THE EXECUTION PRICE OF THE ORDER.</p>
B27	<p><b>GOLDMAN SACHS/ICAP: COMMODITY INDEX DERIVATIVES</b></p> <p><b>MEMBER/NON-MEMBER:</b></p> <p>THE FEE FOR EACH TRANSACTION \$0.005 PER FILLED UNIT, CAPPED AT 10% OF THE UPSIDE (PROFIT) OR THE DOWNSIDE (LOSS) WHICH IS INCLUDED IN THE EXECUTION PRICE OF THE ORDER. <b>NOTE: ONE (1) UNIT = ONE (1) MMBTU</b></p>
B28	<p><b>GLOBEX: NORTHWEST GASOIL/BRENT CRUDE OIL</b></p> <p>TRADE \$0.60</p> <p>EFP, EFS, EOO3 \$1.30</p> <p>ASSIGNED TRADE FROM OPTION EXERCISE/ASSIGNMENT3 \$0.85</p> <p><b>ADDITIONAL CHARGES:</b></p> <p><b>HOUSE ACCOUNT:</b></p> <p>DELIVERY NOTICE \$0.50</p> <p>OPTION EXERCISE/ASSIGNMENT \$0.80</p> <p><b>CUSTOMER ACCOUNT:</b></p> <p>DELIVERY NOTICE \$1.00</p> <p>OPTION EXERCISE/ASSIGNMENT \$0.80</p> <p><b>CASH SETTLEMENT:</b></p> <p><b>HOUSE ACCOUNT:</b></p> <p>\$0.15</p> <p><b>CUSTOMER ACCOUNT:</b></p> <p>\$0.15</p> <p><b>NOTES:</b></p> <p><sup>3</sup> NOT ELIGIBLE FOR DAY TRADE RATES.</p>
B29	<p><b>CLEARPORT® CLEARING: EUROPEAN PETROLEUM PRODUCT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$6.00</p> <p>CASH SETTLEMENT \$6.00</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$9.00</p> <p>CASH SETTLEMENT \$9.00</p> <p><b>CLEARPORT® TRADING: EUROPEAN PETROLEUM PRODUCT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b></p> <p>CASH SETTLEMENT \$6.00</p> <p><b>NON-MEMBER RATES:</b></p> <p>CASH SETTLEMENT \$9.00</p> <p><b>LIQUIDITY PROVIDER:</b> \$7.00 PAID</p> <p><b>TAKER:</b> \$10.00 CHARGED</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B30	<p><b>CLEARPORT® CLEARING: PETROLEUM OUTRIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$2.20          CASH SETTLEMENT \$2.20</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$2.70          CASH SETTLEMENT \$2.70</p> <p><b>CLEARPORT® TRADING: PETROLEUM OUTRIGHT SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$2.20</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$2.70</p> <p><b>LIQUIDITY PROVIDER:</b> \$1.00 PAID  <b>TAKER:</b> \$2.50 CHARGED</p>
B31	<p><b>NYMEX DIVISION: TRADING FLOOR (LN ONLY)</b></p> <p><b>MEMBER RATES:</b>          DAY TRADE \$0.35          TRADE \$0.60          EFP, EFS, EOO<sup>2</sup> \$0.60          EFS SURCHARGE<sup>3</sup> \$2.50          CROSS DIVISION TRADING<sup>1</sup> \$0.90          CROSS DIVISION EFP TRADING<sup>1</sup> \$0.90</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$1.45          EFP, EFS, EOO<sup>2</sup> \$1.45          EFS SURCHARGE<sup>3</sup> \$2.50</p> <p><b>ADDITIONAL CHARGES:</b></p> <p><b>MEMBER:</b>          CASH SETTLEMENT \$0.90</p> <p><b>NON-MEMBER:</b>          CASH SETTLEMENT \$1.15</p> <p><b>NOTES</b>  <sup>1</sup> APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.  <sup>2</sup> NOT ELIGIBLE FOR DAY TRADE RATES.  <sup>3</sup> AN ADDITIONAL FEE OF \$2.50 PER CONTRACT HALF-TURN IS CHARGED FOR EXCHANGE OF FUTURES FOR SWAPS (EFS) TRANSACTIONS OF CL, NG, HO AND RB</p>



## NOTES

**B FEE SCHEDULE\* (continued)**

B32	<p><b>CLEARPORT® CLEARING: AVERAGE PRICE OPTIONS</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$1.75</p> <p>CASH SETTLEMENT \$0.90</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$2.50</p> <p>CASH SETTLEMENT \$1.15</p>
B33	<p><b>CLEARPORT® CLEARING: PJM INTERCONNECTION FUTURES (WEEKLY)</b></p> <p><b>MEMBER/NON MEMBER RATES:</b></p> <p>TRADE \$1.00</p> <p>CASH SETTLEMENT \$1.00</p> <p><b>CLEARPORT® TRADING: PJM INTERCONNECTION FUTURES (WEEKLY)</b></p> <p><b>MEMBER/NON MEMBER RATES:</b></p> <p>TRADE \$1.00</p> <p>CASH SETTLEMENT \$1.00</p>
B34	<p><b>CLEARPORT CLEARING: MONTHLY, ON &amp; OFF PEAK</b></p> <p><b>MEMBER NON-MEMBER RATES:</b></p> <p>TRADE \$4.00</p> <p><b>MEMBER NON-MEMBER RATES:</b></p> <p>CASH SETTLEMENT/DELIVERY FEES: \$4.00</p>
B35	<p><b>GLOBEX: NYMEX miNY™ RBOB GASOLINE</b></p> <p><b>NYMEX DIVISION MEMBER RATES:</b></p> <p>\$0.55</p> <p><b>COMEX DIVISION MEMBER RATES:</b></p> <p>\$0.88</p> <p><b>NON-MEMBER RATES:</b></p> <p>\$1.20</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B36	<p><b>GLOBEX: NYMEX miNY™ HEATING OIL FUTURES</b></p> <p><b>NYMEX DIVISION MEMBER RATES:</b></p> <p>\$0.55</p> <p><b>COMEX DIVISION MEMBER RATES:</b></p> <p>\$0.88</p> <p><b>NON-MEMBER RATES:</b></p> <p>\$1.20</p>
B37	<p><b>GLOBEX: NYMEX miNY™ BRENT CRUDE OIL FUTURES</b></p> <p>TRADE \$0.50</p>
B38	<p><b>CLEARPORT CLEARING: FUEL OIL SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.85</p> <p>CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.35</p> <p>CASH SETTLEMENT \$1.35</p> <p><b>CLEARPORT TRADING: FUEL OIL SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b></p> <p>CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b></p> <p>CASH SETTLEMENT \$1.35</p> <p><b>LIQUIDITY PROVIDER: \$1.00 PAID</b></p> <p><b>TAKER: \$2.50 CHARGED</b></p>
B39	<p><b>CLEARPORT CLEARING: OUTRIGHT OIL SWAP FUTURES (1000 BARRELS)</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.85</p> <p>CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.35</p> <p>CASH SETTLEMENT \$1.35</p> <p><b>CLEARPORT TRADING: OUTRIGHT OIL SWAP FUTURES (1000 BARRELS)</b></p> <p><b>MEMBER RATES:</b></p> <p>CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b></p> <p>CASH SETTLEMENT \$1.35</p> <p><b>LIQUIDITY PROVIDER: \$1.00 PAID</b></p> <p><b>TAKER: \$2.50 CHARGED</b></p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B40	<p><b>CLEARPORT CLEARING: SPREAD OIL SWAP FUTURES (1000 BARRELS AND 42,000 GALLONS)</b></p> <p><b>MEMBER RATES:</b>          TRADE \$1.70          CASH SETTLEMENT \$1.70</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$2.70          CASH SETTLEMENT \$2.70</p> <p><b>CLEARPORT TRADING: SPREAD OIL SWAP FUTURES (1000 BARRELS AND 42,000 GALLONS)</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$1.70</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$2.70</p> <p><b>LIQUIDITY PROVIDER:</b> \$1.00 PAID  <b>TAKER:</b> \$2.50 CHARGED</p>
B41	<p><b>CLEARPORT CLEARING: GASOIL SPREAD SWAP FUTURES (1000 METRIC TONS)</b></p> <p><b>MEMBER RATES:</b>          TRADE \$12.00          CASH SETTLEMENT \$12.00</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$18.00          CASH SETTLEMENT \$18.00</p> <p><b>CLEARPORT TRADING: GASOIL SPREAD SWAP FUTURES (1000 METRIC TONS)</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$12.00</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$18.00</p> <p><b>LIQUIDITY PROVIDER:</b> \$2.00 PAID  <b>TAKER:</b> \$5.00 CHARGED</p>
B42	<p><b>CLEARPORT CLEARING: GASOIL SPREAD SWAP FUTURES (1000 METRIC TONS)</b></p> <p><b>MEMBER RATES:</b>          TRADE \$6.00          CASH SETTLEMENT \$6.00</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$9.00          CASH SETTLEMENT \$9.00</p> <p><b>CLEARPORT TRADING: GASOIL SPREAD SWAP FUTURES (1000 METRIC TONS)</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$6.00</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$9.00</p> <p><b>LIQUIDITY PROVIDER:</b> \$2.00 PAID  <b>TAKER:</b> \$5.00 CHARGED</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B43	<p><b>CLEARPORT CLEARING: RBOB SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$1.70          CASH SETTLEMENT \$1.70</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$2.70          CASH SETTLEMENT \$2.70</p> <p><b>CLEARPORT TRADING: RBOB SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$1.70</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$2.70</p> <p><b>LIQUIDITY PROVIDER: \$1.00 PAID</b>  <b>TAKER: \$2.50 CHARGED</b></p>
B44	<p><b>CLEARPORT CLEARING: RBOB SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          TRADE \$0.85          CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$1.35          CASH SETTLEMENT \$1.35</p> <p><b>CLEARPORT TRADING: RBOB SWAP FUTURES</b></p> <p><b>MEMBER RATES:</b>          CASH SETTLEMENT \$0.85</p> <p><b>NON-MEMBER RATES:</b>          CASH SETTLEMENT \$1.35</p> <p><b>LIQUIDITY PROVIDER: \$1.00 PAID</b>  <b>TAKER: \$2.50 CHARGED</b></p>
B45	<p><b>GLOBEX: HEATING OIL FINANCIAL &amp; RBOB FINANCIAL</b></p> <p><b>NYMEX MEMBER RATES:</b>          0-500 \$0.75          LEVEL 1: 501 -1 ,000 \$0.60          LEVEL 2: 1,001 - 2,500 \$0.50          LEVEL 3: + 2,500 \$0.40</p> <p><b>COMEX MEMBER RATES:</b>          0-500 \$1.25          LEVEL 1: 501 -1 ,000 \$1.00          LEVEL 2: 1,001 - 2,500 \$0.84          LEVEL 3: + 2,500 \$0.68</p> <p><b>NON-MEMBER RATES:</b>          0-500 \$1.50          LEVEL 1: 501 -1 ,000 \$1.20          LEVEL 2: 1,001 - 2,500 \$1.00          LEVEL 3: + 2,500 \$0.81</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B46	<p><b>GLOBEX: HENRY HUB FINANCIAL &amp; HENRY HUB FINANCIAL LAST DAY</b></p> <p><b>NYMEX DIVISION MEMBER RATES:</b></p> <p>0- 1,000 \$1.60</p> <p>LEVEL 1: 1,001 - 2,500 \$1.28</p> <p>LEVEL 2: 2,501-5,000 \$1.07</p> <p>LEVEL 3: + 5,000 \$0.86</p> <p><b>COMEX MEMBER RATES:</b></p> <p>0- 1,000 \$2.10</p> <p>LEVEL 1: 1,001 - 2,500 \$1.68</p> <p>LEVEL 2: 2,501-5,000 \$1.41</p> <p>LEVEL 3: + 5,000 \$1.13</p> <p><b>NON-MEMBER RATES:</b></p> <p>0- 1,000 \$2.60</p> <p>LEVEL 1: 1,001 - 2,500 \$2.08</p> <p>LEVEL 2: 2,501-5,000 \$1.75</p> <p>LEVEL 3: + 5,000 \$1.40</p>
B47	<p><b>GLOBEX: WTI FINANCIAL</b></p> <p><b>NYMEX DIVISION MEMBER RATES:</b></p> <p>0-2,500 \$0.75</p> <p>LEVEL 1: 2,501-5,000 \$0.60</p> <p>LEVEL 2: 5,001-10,000 \$0.50</p> <p>LEVEL 3: + 10,000 \$0.40</p> <p><b>COMEX DIVISION MEMBER RATES:</b></p> <p>0-2,500 \$1.25</p> <p>LEVEL 1: 2,501-5,000 \$1.00</p> <p>LEVEL 2: 5,001-10,000 \$0.84</p> <p>LEVEL 3: + 10,000 \$0.68</p> <p><b>NON-MEMBER RATES:</b></p> <p>0-2,500 \$1.50</p> <p>LEVEL 1: 2,501-5,000 \$1.20</p> <p>LEVEL 2: 5,001-10,000 \$1.00</p> <p>LEVEL 3: + 10,000 \$0.81</p>
B48	<p><b>CLEARPORT CLEARING: HEATING OIL FINANCIAL</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.85</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.35</p>
B49	<p><b>GLOBEX: miNY PLATINUM/PALLADIUM FUTURES</b></p> <p><b>MEMBER RATES:</b></p> <p>\$0.55</p> <p><b>NON-MEMBER RATES:</b></p> <p>\$1.00</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B50	<p><b>NYMEX DIVISION: TRADING FLOORS</b></p> <p><b>MEMBER RATES:</b></p> <p>DAY TRADE \$0.15</p> <p>TRADE \$0.40</p> <p>EF, EFS, EOO<sup>3</sup> (FEES WAIVED THROUGH DECEMBER 31, 2006)</p> <p>EFS SURCHARGE<sup>4</sup> (FEES WAIVED THROUGH DECEMBER 31, 2006)</p> <p>CROSS DIVISION TRADING<sup>2</sup> \$0.50</p> <p>CROSS DIVISION EF TRADING<sup>2</sup> \$0.50</p> <p>ASSIGNED TRADE FROM OPTION EXERCISE/ASSIGNMENT<sup>2</sup> \$0.40</p> <p>CROSS DIVISION<sup>1,2</sup> TRADING (MEMBER) \$0.25</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.35</p> <p>EF, EFS, EOO<sup>3</sup> (FEES WAIVED THROUGH DECEMBER 31, 2006)</p> <p>EFS SURCHARGE<sup>4</sup> (FEES WAIVED THROUGH DECEMBER 31, 2006)</p> <p>ASSIGNED TRADE FROM OPTION EXERCISE/ASSIGNMENT<sup>2</sup> \$0.85</p> <p><b>ADDITIONAL CHARGES:</b></p> <p><b>HOUSE ACCOUNT:</b></p> <p>DELIVERY NOTICE \$0.50</p> <p>OPTION EXERCISE/ASSIGNMENT \$0.40</p> <p><b>CUSTOMER ACCOUNT:</b></p> <p>DELIVERY NOTICE \$1.00</p> <p>OPTION EXERCISE/ASSIGNMENT \$0.85</p> <p><b>NOTES</b></p> <p><sup>1</sup> COMEX DIVISION EXCHANGE TRANSACTION RATE IS INCLUDED IN THE CLEARING TRANSACTION RATE.</p> <p><sup>2</sup> APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.</p> <p><sup>3</sup> NOT ELIGIBLE FOR DAY TRADE RATES.</p> <p><sup>4</sup> AN ADDITIONAL FEE OF \$2.50 PER CONTRACT HALF-TURN IS CHARGED FOR EXCHANGE OF FUTURES FOR SWAPS (EFS) TRANSACTIONS OF HENRY HUB NATURAL GAS FUTURES (NG).</p>
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## NOTES

**B FEE SCHEDULE\* (continued)**

B51	Reserved
B52	<p>CME GLOBEX®/CLEARPORT® CLEARING: SINGAPORE 380cst FUEL OIL FUTURES</p> <p>CLEARPORT® CLEARING</p> <p>MEMBER RATES:</p> <p>\$0.60</p> <p>NON-MEMBER RATES:</p> <p>\$0.95</p> <p>CME GLOBEX®</p> <p>MEMBER RATES:</p> <p>\$0.60</p> <p>BLENDED RATE:</p> <p>\$0.78</p> <p>NON-MEMBER RATES:</p> <p>\$0.95</p> <p>ADDITIONAL CHARGES:</p> <p>HOUSE ACCOUNT:</p> <p>DELIVERY NOTICE \$0.50</p> <p>CUSTOMER ACCOUNT:</p> <p>DELIVERY NOTICE \$1.00</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B53	<p><b>NYMEX DIVISION: TRADING FLOOR/CLEARPORT® CLEARING</b></p> <p><b>TRADING FLOOR</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.60</p> <p>EOO \$0.60</p> <p>CROSS DIVISION TRADING<sup>2</sup> \$0.90</p> <p>CASH SETTLEMENT \$0.90</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.45</p> <p>EOO \$1.45</p> <p>CASH SETTLEMENT \$1.15</p> <p><b>CLEARPORT® CLEARING</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$1.75</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$2.50</p> <p>NOTES:</p> <p><sup>2</sup> APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.</p>
B54	<p><b>CME GLOBEX®/CLEARPORT® CLEARING: REBCO FUTURES</b></p> <p><b>MEMBER RATES:</b></p> <p>\$1.00</p> <p><b>NON-MEMBER RATES:</b></p> <p>\$2.00</p> <p><b>COMEX BLENDED RATE:</b></p> <p>\$1.50</p>



## NOTES

**B FEE SCHEDULE\* (continued)**

B55	<p><b>NYMEX DIVISION: TRADING FLOOR</b></p> <p><b>TRADING FLOOR</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.60</p> <p>EOO \$0.60</p> <p>CROSS DIVISION TRADING<sup>1</sup> \$0.90</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.45</p> <p>EOO \$1.45</p> <p><b>OPTION EXERCISE/ASSIGNMENT</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.40</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$0.85</p> <p>NOTES:</p> <p><sup>1</sup> APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.</p>
B56	<p><b>CME GLOBEX®: COMEX FUTURES</b></p> <p><b>COMEX DIVISION MEMBER RATES:</b></p> <p>DAY TRADE \$0.35</p> <p>OVERNIGHT \$0.60</p> <p><b>NYMEX DIVISION MEMBER RATES:</b></p> <p>\$0.90</p> <p><b>NON-MEMBER RATES:</b></p> <p>\$1.45</p>
B57	<p><b>CME GLOBEX®: FINANCIALLY SETTLED METAL FUTURES</b></p> <p><b>COMEX DIVISION MEMBER RATES:</b></p> <p>\$0.50</p> <p><b>NYMEX DIVISION MEMBER RATES:</b></p> <p>\$0.63</p> <p><b>NON-MEMBER RATES:</b></p> <p>\$0.75</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B58	<p><b>NYMEX DIVISION: TRADING FLOOR/CLEARPORT® CLEARING</b></p> <p><b>TRADING FLOOR</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$0.60</p> <p>EOO \$0.60</p> <p>CROSS DIVISION TRADING<sup>1</sup> \$0.90</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.45</p> <p>EOO \$1.45</p> <p><b>CLEARPORT® CLEARING</b></p> <p><b>MEMBER RATES:</b></p> <p>TRADE \$1.75</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$2.50</p> <p><b>EXERCISE FEE:</b></p> <p><b>CUSTOMER RATES:</b></p> <p>TRADE \$0.85</p> <p><b>HOUSE RATES:</b></p> <p>TRADE \$0.40</p> <p><b>NOTES:</b></p> <p><sup>1</sup> APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.</p>
B59	<p><b>NYMEX SOFTS: CME GLOBEX/CPC</b></p> <p><b>MEMBER RATES:</b></p> <p>DAY TRADE \$0.35</p> <p>OVERNIGHT TRADE \$0.60</p> <p>COMEX BLENDED RATE \$0.90</p> <p>CASH SETTLEMENT \$0.60</p> <p><b>NON-MEMBER RATES:</b></p> <p>TRADE \$1.45</p> <p>CASH SETTLEMENT \$1.45</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B60	<p>NYMEX DIVISION: TRADING FLOOR/CLEARPORT® CLEARING/CME GLOBEX®</p> <p>TRADING FLOOR</p> <p>MEMBER RATES:</p> <p>DAY TRADE \$0.35</p> <p>OVERNIGHT TRADE \$0.60</p> <p>CROSS DIVISION TRADING \$0.90</p> <p>NON-MEMBER RATES:</p> <p>TRADE \$1.45</p> <p>CLEARPORT® CLEARING</p> <p>MEMBER RATES:</p> <p>TRADE \$0.85</p> <p>NON-MEMBER RATES:</p> <p>TRADE \$1.35</p> <p>CME GLOBEX®</p> <p>MEMBER RATES:</p> <p>DAY TRADE \$0.35</p> <p>OVERNIGHT TRADE \$0.60</p> <p>CROSS DIVISION TRADE \$0.90</p> <p>NON-MEMBER RATES:</p> <p>TRADE \$1.45</p> <p>CASH SETTLEMENT FEES WILL BE WAIVED UNTIL JUNE 30, 2007</p>
B61	<p>NYMEX DIVISION: CLEARPORT® CLEARING</p> <p>MEMBER RATES:</p> <p>DAY TRADE \$0.25</p> <p>OVERNIGHT \$0.50</p> <p>NON-MEMBER RATES:</p> <p>TRADE \$1.45</p> <p>CASH SETTLEMENT FEES WILL BE WAIVED UNTIL FURTHER NOTICE</p>
B62	<p>CLEARPORT® CLEARING: GULF COAST (LSD), GULF COAST (ULSD) CRACK SPREAD SWAP, NEW YORK (LSD), NEW YORK (ULSD) FUTURES</p> <p>MEMBER RATES:</p> <p>TRADE \$0.85</p> <p>CASH SETTLEMENT \$0.85</p> <p>NON-MEMBER RATES:</p> <p>TRADE \$1.35</p> <p>CASH SETTLEMENT \$1.35</p> <hr/> <p>CLEARPORT® TRADING: GULF COAST (LSD), GULF COAST (ULSD) CRACK SPREAD SWAP, NEW YORK (LSD), NEW YORK (ULSD) FUTURES</p> <p>MEMBER RATES:</p> <p>CASH SETTLEMENT \$0.85</p> <p>NON-MEMBER RATES:</p> <p>CASH SETTLEMENT \$1.35</p> <p>LIQUIDITY PROVIDER: \$1.00 PAID</p> <p>TAKER: \$2.50 CHARGED</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B63	<p>GULF COAST (ULSD) CRACK SPREAD SWAP, NEW YORK (LSD) CRACK SPREAD SWAP, NEW YORK (ULSD) CRACK SPREAD SWAP</p> <p>MEMBER RATES:</p> <p>TRADE \$2.20</p> <p>CASH SETTLEMENT \$2.20</p> <p>NON-MEMBER RATES:</p> <p>TRADE \$2.70</p> <p>CASH SETTLEMENT \$2.70</p>
	<p>CLEARPORT® TRADING: GULF COAST (LSD) VS NYMEX HO SPREAD SWAP, GULF COAST (ULSD) VS NYMEX HO SPREAD SWAP, GULF COAST (LSD) CRACK SPREAD SWAP, GULF COAST (ULSD) CRACK SPREAD SWAP, NEW YORK (LSD) CRACK SPREAD SWAP, NEW YORK (ULSD) CRACK SPREAD SWAP</p> <p>MEMBER RATES:</p> <p>CASH SETTLEMENT \$2.20</p> <p>NON-MEMBER RATES:</p> <p>CASH SETTLEMENT \$2.70</p> <p>LIQUIDITY PROVIDER: \$1.00 PAID</p> <p>TAKER: \$2.50 CHARGED</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B64	<p><b>CLEARPORT® CLEARING: CRUDE OIL FUTURE, HEATING OIL FUTURE, NATURAL GAS FUTURE AND NEW YORK HARBOR GASOLINE BLENDSTOCK FUTURE</b></p> <p><b>MEMBER RATES:</b>          TRADE \$0.40<sup>3</sup>          EFS SURCHARGE<sup>4</sup> \$2.50</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$1.35          EFS SURCHARGE<sup>4</sup> \$2.50</p> <p><b>NOTES</b>  <sup>3</sup> NOT ELIGIBLE FOR DAY TRADE RATES.  <sup>4</sup> AN ADDITIONAL FEE OF \$2.50 PER CONTRACT HALF-TURN IS CHARGED FOR EXCHANGE OF FUTURES FOR SWAPS (EFS) TRANSACTIONS OF CL, NG, HO AND RB</p>
B65	<p><b>CME GLOBEX®/CLEARPORT® CLEARING: NYMEX CATASTROPHE INDEX FUTURES/OPTIONS</b></p> <p><b>MEMBER RATES:</b>          TRADE \$8.00          CASH SETTLEMENT \$4.00</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$10.00          CASH SETTLEMENT \$5.00</p>
B66	<p><b>CLEARPORT® CLEARING: CRUDE OIL OPTION, NATURAL GAS OPTION, RBOB OPTION AND HEATING OIL OPTION</b></p> <p><b>MEMBER RATES:</b>          TRADE \$1.75          COMEX BLENDED RATE \$2.50</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$2.50</p>
B67	<p><b>NYMEX DIVISION: CME GLOBEX®/CLEARPORT® CLEARING: URANIUM</b></p> <p><b>CME GLOBEX®</b></p> <p><b>MEMBER RATES:</b>          DAY TRADE \$0.35          OVERNIGHT TRADE \$0.60</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$1.45</p> <p><b>CLEARPORT® CLEARING</b></p> <p><b>MEMBER RATES:</b>          TRADE \$2.50</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$4.00          CASH SETTLEMENT          MEMBER \$2.50          NON-MEMBER \$4.00</p>

## NOTES

**B FEE SCHEDULE\* (continued)**

B68

**NYMEX DIVISION: TRADING FLOORS****TRADING FLOOR****MEMBER RATES:**

DAY TRADE \$0.35

TRADE \$0.60

EFP, EFS, EOO, BLOCK TRADES<sup>2</sup> \$0.60EFS SURCHARGE<sup>3</sup> \$2.50CROSS DIVISION TRADING<sup>1</sup> \$0.90CROSS DIVISION EFP TRADING<sup>1</sup> \$0.90**NON-MEMBER RATES:**

TRADE \$1.45

EFP, EFS, EOO, BLOCK TRADES<sup>2</sup> \$1.45EFS SURCHARGE<sup>3</sup> \$2.50**GLOBEX****MEMBER RATES:**

DAY TRADE \$0.35

OVERNIGHT TRADE \$0.60

**NON-MEMBER RATES:**

TRADE \$1.45

**ADDITIONAL CHARGES:****HOUSE ACCOUNT:**

DELIVERY NOTICE \$0.50

**CUSTOMER ACCOUNT:**

DELIVERY NOTICE \$1.00

**NOTES**<sup>1</sup> COMEX DIVISION EXCHANGE TRANSACTION RATE IS INCLUDED IN THE CLEARING TRANSACTION RATE.<sup>2</sup> APPLIES TO SEAT OWNERS, OR THE HOLDER OF ABC AGREEMENTS, TRADING FOR THEIR OWN ACCOUNT.<sup>3</sup> NOT ELIGIBLE FOR DAY TRADE RATES.<sup>4</sup> AN ADDITIONAL FEE OF \$2.50 PER CONTRACT HALF-TURN IS CHARGED FOR EXCHANGE OF FUTURES FOR SWAPS (EFS) TRANSACTIONS OF CL, NG, HO AND RB

B69

**DME DIRECT™: OMAN CRUDE OIL FUTURES**

FEES ARE WAIVED UNTIL AUGUST 31, 2007

**CLEARPORT® CLEARING: OMAN CRUDE OIL FUTURES****MEMBER RATES:**

FLOOR MEMBERS &amp; OFF-FLOOR MEMBERS \$0.75

DME CLEARING MEMBERS \$1.00

NYMEX CLEARING MEMBERS \$1.00

**NON-MEMBER RATES:**

TRADE \$1.35

## NOTES

**B FEE SCHEDULE\* (continued)**

B70 CLEARPORT® CLEARING: BRENT CRUDE OIL CALENDAR SPREAD OPTION

**MEMBER RATES:**

TRADE \$1.75

BLENDED \$2.50

**NON-MEMBER RATES:**

TRADE \$2.50

**ADDITIONAL CHARGES:****OPTION EXERCISE/ASSIGNMENT NOTICES:**

HOUSE ACCOUNT \$0.40

CUSTOMER ACCOUNT \$0.85

B71 CME GLOBEX® : OPTIONS

**NYMEX DIVISION****MEMBER RATES:**

DAY TRADE \$0.35

OVERNIGHT TRADE: \$0.60

BLENDED \$0.90

**NON-MEMBER RATES:**

TRADE \$1.45

**COMEX DIVISION****MEMBER RATES:**

DAY TRADE \$0.25

OVERNIGHT TRADE: \$0.50

BLENDED \$0.85

**NON-MEMBER RATES:**

TRADE \$1.45

**ADDITIONAL CHARGES:****OPTION EXERCISE/ASSIGNMENT NOTICES:**

HOUSE ACCOUNT \$0.40

CUSTOMER ACCOUNT \$0.85

**FUTURES RESULTING FROM EXERCISE/ASSIGNMENT:****NYMEX DIVISION:**

MEMBER \$0.60

BLENDED \$0.90

NON-MEMBER \$1.45

**COMEX DIVISION:**

MEMBER \$0.50

BLENDED \$0.80

NON-MEMBER \$1.35

B72 NYMEX DIVISION: NYMEX TRADING FLOOR

**MEMBER RATES:**

DAY TRADE \$0.35

OVERNIGHT \$0.60

BLENDED \$0.90

**NON-MEMBER RATES:**

TRADE \$1.45

**CASH SETTLEMENT FEES WILL BE WAIVED UNTIL FURTHER NOTICE**

## NOTES

**B FEE SCHEDULE\* (continued)**

B73	<b>CLEARPORT® CLEARING/TRADING:</b> <b>MEMBER RATES:</b> TRADE \$2.20 CASH SETTLEMENT \$2.20 <b>NON-MEMBER RATES:</b> TRADE \$2.70 CASH SETTLEMENT \$2.70
B74	<b>CLEARPORT CLEARING/TRADING:</b> <b>MEMBER RATES:</b> TRADE \$6.00 CASH SETTLEMENT \$6.00 <b>NON-MEMBER RATES:</b> TRADE \$9.00 CASH SETTLEMENT \$9.00
B75	<b>CLEARPORT® CLEARING/TRADING:</b> <b>MEMBER RATES:</b> TRADE \$0.85 CASH SETTLEMENT \$0.85 <b>NON-MEMBER RATES:</b> TRADE \$1.35 CASH SETTLEMENT \$1.35
B76	<b>NYMEX DIVISION: CME GLOBEX®/CLEARPORT® CLEARING: BRENT LAST DAY</b> <b>CME GLOBEX®</b> <b>MEMBER RATES:</b> DAY TRADE \$0.35 OVERNIGHT TRADE \$0.60 <b>NON-MEMBER RATES:</b> TRADE \$0.75 <b>CLEARPORT® CLEARING</b> <b>MEMBER RATES:</b> TRADE \$0.60 <b>NON-MEMBER RATES:</b> TRADE \$0.75 CASH SETTLEMENT MEMBER \$0.60 NON-MEMBER \$0.75



## NOTES

**B FEE SCHEDULE\* (continued)**

B77	<p><b>NYMEX DIVISION: CME GLOBEX®/CLEARPORT® CLEARING: ARDOUR GLOBAL XL INDEX</b></p> <p><b>MEMBER RATES:</b>          TRADE \$1.75          CROSS DIVISION (BLENDED) \$3.00</p> <p><b>NON-MEMBER RATES:</b>          TRADE \$3.00</p> <p><b>CASH SETTLEMENT:</b>          MEMBER \$1.00          CROSS DIVISION (BLENDED) \$1.50          NON-MEMBER \$1.50</p>
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\*This information is compiled for the convenience of clearing members and is furnished without guarantee of accuracy. The Rules of the Exchange provide the governing standard. Please refer to the Exchange Rules at the New York Mercantile Exchange, Inc. website at [www.nymex.com](http://www.nymex.com) (Link below) for the most current information.  
<http://www.nymex.com/>

## ICE Futures USA

## ICE FUTURES U.S. EXCHANGE AND CLEARING FEES (Effective as of September 1, 2007)

	Member	Permit Holders	Lessees	Member Firms	Other	Screen-Trade Surcharge	EFP Surcharge
	A1 (All) & A2 (Open-Outcry Only)	B	C	D	A2 (Electronic-Only), E, F	All	All
Cocoa, Coffee, Sugar, Pulp	\$0.40	\$0.50	\$0.60	\$0.65	\$1.50	\$0.25	\$0.75
Cotton, FCOJ	\$0.40	\$0.50	\$0.60	\$0.95	\$1.50	\$0.25	\$0.75
Currencies	\$0.50	\$0.63	\$0.65	\$0.75	\$0.94	NA	NA
Dollar Index, CRB-CI, NYSE	\$0.50	\$0.63	\$0.65	\$0.95	\$1.35	NA	NA
Russell Index (Full Size)	\$0.50	\$0.63	\$0.65	\$0.63	\$1.35	NA	NA
Russell Minis /Coffee Minis	\$0.24	\$0.30	\$0.30	\$0.30	\$0.94	NA	NA

## OTHER FEES

	Transfers	Mechanical Adjustments	Notices	Exercise & Assignment	Currency Delivery Fee	Currency Transfer Charge (per Transfer)
Minis	\$0.05	\$0.05	\$0.05	\$0.05	NA	NA
All other applicable products	\$0.10	\$0.10	\$0.10	\$0.10	\$0.12	\$7.50

## ACCOUNT TYPES

A1 - account of an individual Member who was an Equity Member as of January 12, 2007.

A2 - account of an individual Member who was not an Equity Member as of January 12, 2007.

B - account of a Permit Holder who held the permit immediately prior to the Merger on January 12, 2007, for contracts covered by the Permit.

C - account of a Lessee of a NYBOT Membership if

(i) the Lessor is a person who was an Equity Member on January 12, 2007 and

(ii) the NYBOT Membership being leased was acquired by the Lessor prior to August 21, 2007.

D - account of a Clearing or other Member Firm which held such status as of September 14, 2006.

E - account of: (i) a Lessee not covered by C; or

(ii) a Permit Holder not covered by B; or

(iii) a Member Firm not covered by D.

F - account of any other trader

Updated 9/25/2007

## ICE Futures Europe



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# **Membership and Exchange Fees**

**September 28, 2007**

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## Table of Contents

Membership Fees and Charges .....	3
Application Fee.....	3
Market Data Fees .....	3
Transaction Charges .....	4

## Membership Fees and Charges

Participant	Member Annual Subscription (excl. Emissions Trading Privilege)	Emissions Trading Privilege Annual Subscription
General Participant	£6,000	€2,500
Trade Participant	£2,500	€2,500
Individual Participant	£350	nil

Please note that if a Member wishes to trade all ICE Futures' Contracts (including ICE Futures ECX Carbon Financial Instruments Futures Contracts) they will be required to pay the Membership Annual Subscription plus the Emissions Trading Privilege Annual Subscription.

The following prices are all exclusive of any applicable VAT.

## Application Fee

General Participants	Charge
Membership Application Fee (£)	2,500.00
Emissions Trading Privilege Application fee (€)	2,500.00

Individual participants	Charge
Membership Application Fee (£)	500.00
Emissions Trading Privilege Application fee (€)	0.00

Trade Participants	Charge
Application Fee (£)	2,500.00
Emissions Trading Privilege Application fee (€)	2,500.00

## Market Data Fees

Market	Charge (in USD per User ID per month)	
	Trading	View Only
All Contracts	\$0	\$50

## Transaction Charges

Contract Levies – Brent/Gasoil	LCH.Clearnet Charges (\$) (per side per lot)	ICE Futures Charges (\$) (per side per lot)
Cash Settlement	0.09	0.00
EFPs / EFSs / Blocks	0.09	1.23
Futures Contracts	0.09	0.73
Options Contracts	0.09	0.73
Options Exercise	0.30	0.00

Contract Levies – Middle East Sour Crude	LCH.Clearnet Charges (\$) (per side per lot)	ICE Futures Charges (\$) (per side per lot)
Cash Settlement	0.09	0.00
Futures Contracts	0.09	0.73
EFPs / EFSs / Blocks	0.09	1.23

Please note that these fees have been waived until 31 December 2007

Contract Levies – WTI, Heating Oil, RBOB Gasoline	LCH.Clearnet Charges (\$) (per side per lot)	ICE Futures Charges (\$) (per side per lot)
Cash Settlement	0.09	0.00
Futures Contracts	0.09	0.73
EFPs / EFSs / Blocks	0.09	1.23

Contract Levies - Natural Gas	LCH.Clearnet Charges (£) (per side per lot)	ICE Futures Charges (£) (per side per lot)
Daily	0.02	0.35
EFPs / EFSs / Blocks	0.02	0.60
Monthly	0.03	0.35

Contract Levies -Coal	LCH.Clearnet Charges (\$) (per monthly lot per side)	ICE Futures Charges (\$) (per monthly lot per side)
Futures	2.00	7.00

Contract Levies -Electricity	LCH.Clearnet Charges (£) (round turn per MWh)	ICE Futures Charges (£) (round turn per MWh)
Futures	0.00125	0.001

Contract Levies –ECX CFIs	LCH.Clearnet Charges (€) (per side per lot)	ICE Futures Charges (€) (per side per lot)
Futures and Options	1.50	2.00 (Member's proprietary business)/ 2.50 (All other business)



**Eurex**

## Table of Contents

PREAMBLE .....	3
BASIC PRINCIPLES .....	3
1 FEES FOR CLEARING LICENSES .....	3
2 Connection Fees .....	3
3 Transaction Fees of Eurex Deutschland and Eurex Zürich .....	4
3.1 Matching of Exchange Transactions / Recording of Derivatives Transactions (Trade) .....	5
3.1.1 Exchange Transactions .....	5
3.1.1.1 Regular Transactions .....	5
3.1.1.2 Rebates .....	7
3.1.1.3 Transactions in the Block Auction (Wholesale) .....	9
3.1.2 OTC Transactions .....	9
3.1.2.1 OTC Entries – Block Trades .....	9
3.1.2.2 OTC Entries – Flexible Options .....	12
3.1.2.3 OTC Entries – EFP-and EFPI Trades .....	13
3.1.2.4 OTC Entries – EFS-Trades .....	14
3.1.2.5 OTC Entries – Vola-Trades .....	15
3.2 Position Closing Adjustments .....	16
3.3 Cash Settlement .....	17
3.4 Determination of the Bonds to be delivered (Notification) .....	18
3.5 Allocation of the Bonds to be delivered (Allocation) .....	18
3.6 Exercise of Options .....	19
3.7 Assignment of Options .....	20
3.8 Delivery of Futures .....	20
3.9 Position Transfer with Cash Transfer .....	20
3.10 Clearing Fee for Physical Delivery resulting from Derivatives Positions .....	21

3.11	Settlement Fee for the Physical Deliveries resulting from Derivatives Transactions with Physical Delivery .....	21
3.12	Minimum Transaction Fee .....	21
4	TRANSACTION FEES OF EUREX BONDS GMBH .....	22
5	TRANSACTION FEES OF EUREX REPO GMBH .....	22
6	TRANSACTION FEES OF THE FRANKFURT STOCK EXCHANGE (FSE) .....	22
6.1	Clearing Fees.....	23
	Rebates on Clearing Fees for Xetra® Transactions within the Automated Trading Program .....	23
6.2	Settlement Fees .....	24
7	TRANSACTION FEES IRISH STOCK EXCHANGE (ISE) .....	24
7.1	CLEARING FEES.....	24
7.2	CREST CLEARING FEES .....	25
8	SERVICE FEES EUREX DEUTSCHLAND AND EUREX ZÜRICH, EUREX BONDS GMBH, EUREX REPO GMBH AND FRANKFURT STOCK EXCHANGE (FSE) .....	25
8.1	Service Fees for Gross Delivery Management .....	25
8.2	Service Fees for Provision of Data via Online Requests.....	25
8.3	Service Fees for Marking and Separating Blocked Transactions .....	26
8.4	Service Fees for Provision of Reports .....	27
8.5	Service Fees for Master Data Management.....	27
9	SERVICE FEES FOR INTRA-DAY EXCHANGE OF COLLATERALS .....	27
10	DUE DATES .....	28
11	APPLICABLE LAW AND PLACE OF JURISDICTION .....	28
12	AMENDMENTS AND SUPPLEMENTS.....	28

## Preamble

On the basis of the applicable Clearing Conditions of Eurex Clearing AG (hereinafter referred to as "Clearing Conditions"), the Conditions for Utilization of the OTC Trade Entry Facilities ("OTC Conditions") respectively the General Conditions for Utilization of Eurex Clearing AG ("Conditions for Utilization") in effect at the respective time, the Price List sets forth the fees individually assessed by Eurex Clearing AG for the matters set forth below and provided for in aforementioned Conditions.

## Basic Principles

The German version of the Price List in effect at the respective time is an integral part of the Clearing Conditions.

### 1 Fees for Clearing Licenses

- (1) Pursuant to the provisions of Chapter I subsection 5.1 Paragraph 1 of the Clearing Conditions, Eurex Clearing AG shall charge its Clearing Members:
  - a) for the granting of a clearing license and thus admission as a Clearing Member, a single admission fee in the amount of EUR 50,000, regardless of how many clearing licenses have already been granted to the respective Clearing Member;
  - b) for one or more clearing licenses collectively an annual fee in the amount of EUR 25,000.
- (2) For the granting of Direct Clearing Licenses which entitle the respective Clearing Member to participate in the clearing of transactions concluded on Eurex Bonds GmbH (Chapter III Number 1.1 of the Clearing Conditions) or on Eurex Repo GmbH (Chapter IV Number 1.1 of the Clearing Conditions), Eurex Clearing AG shall not charge its Clearing Members a single admission fee in accordance with Number 1 Paragraph 1 letter a) above nor an annual fee in accordance with Number 1 Paragraph 1 letter b) above until this clause is revoked in writing.

### 2 Connection Fees

In order to gain access to clearing services of Eurex Clearing AG, participants may choose between connections via a leased line or via internet, each with a bandwidth of 64 kbit/s. In order to gain access to the clearing services for derivatives and to the risk management facilities (Risk-Based Margining), participants may (if available) use their connection to Eurex Deutschland and Eurex Zürich as well.

The following chart gives an overview of the available connection components with the respective monthly fees:

Connection Component	Fee per Month
Per 128 kbit/s bandwidth of a leased line*	EUR 450
Per 64 kbit/s bandwidth of a leased line	EUR 450
Per 128 kbit/s internet connection*	EUR 200
Per 64 kbit/s internet connection	EUR 200

\* Connection will not be offered any more. Existing connections will continue to exist.

The total sum of the monthly connection fees results from the number of connection components installed with a participant, multiplied with the respective fee per connection component.

Irrespective of the number of installed connection components, an additional monthly fee of EUR 500 per participant for the services described in paragraph 4 of the Conditions for Utilization shall be charged.

### 3 Transaction Fees of Eurex Deutschland and Eurex Zürich

For transactions pursuant to Chapter I subsection 5.2 of the Clearing Conditions, in connection with transactions on Eurex Deutschland and Eurex Zürich as well as with equivalent OTC options and futures transactions (the "Derivatives Transactions" pursuant to Chapter II of the Clearing Conditions) and in connection with the execution of the clearing of physical deliveries of securities pursuant to Chapter I number 1.6 of the Clearing Conditions in connection with Chapter II number 2.3, 2.5, 3.5 and 3.6 ("Derivatives Transactions with Physical Delivery"), such deliveries resulting from execution of these transactions, Eurex Clearing AG shall charge the fees listed as follows:

Provided that the transaction fees in this price list are shown on different position accounts with regard to the accounting of the underlying transactions, such differentiation relates to the position accounts defined in Part 4 of the Conditions for Trading at Eurex Deutschland and Eurex Zürich.

Each of the transaction fees to be paid on a monthly basis (Number 10) is shown separately to the Clearing Members with regard to their respective Non-Clearing Members whose transactions they clear.

## 3.1 Matching of Exchange Transactions / Recording of Derivatives Transactions (Trade)

## 3.1.1 Exchange Transactions

## 3.1.1.1 Regular Transactions

Contract	Fee per Contract A and P Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
<b>Equity Derivatives</b>				
<b>Stock Futures</b>				
Futures on European, Euro-denominated Shares (except Scandinavian and Swiss Shares)	EUR 0.30 (EUR 3.00 <sup>1</sup> )			
Futures on Scandinavian Shares	EUR 0.60			
Futures on Swiss Shares	CHF 0.45			
Futures on Russian Shares	USD 0.40			
Futures on British Shares	GBP 0.20			
<b>Stock Options/LEPOs</b>				
Euro-denominated Stock Options	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02
Options on Swiss Shares	CHF 0.30	CHF 0.06	CHF 0.06	CHF 0.03
Options on Russian Shares	USD 0.30	USD 0.06	USD 0.06	USD 0.03
<b>Equity Index Derivatives</b>				
<b>Futures</b>				
Dow Jones Global Titans 50 <sup>SM</sup> Future	EUR 0.30			
Dow Jones STOXX® 50 Future	EUR 0.30			
Dow Jones EURO STOXX® 50 Future	EUR 0.30			
Dow Jones EURO STOXX® Select Dividend 30 Future	EUR 0.30			
Dow Jones STOXX® 600 Future	EUR 0.30			
Dow Jones EURO STOXX® Large 200 Future	EUR 0.30			
Dow Jones STOXX® Mid 200 Future	EUR 0.30			
Dow Jones EURO STOXX® Small 200 Future	EUR 0.30			
Dow Jones STOXX® 600 Sector Index-Futures	EUR 0.30			
Dow Jones EURO STOXX® Sector Index-Futures	EUR 0.30			
DAX® Future	EUR 0.50			
MDAX® Future	EUR 0.30			
TecDAX® Future	EUR 0.20			
SLI Swiss Leader Index® Futures	CHF 0.20			
SMI® Future	CHF 0.40			
SMIM® Future	CHF 0.20			
OMXH25 Future	EUR 0.90			
RDXxt® USD – RDX Extended Future	USD 0.60			

<sup>1</sup> For futures on equities of

- Allianz AG and SAP AG with the contract size 100

- Banco Santander Central Hispano SA, BASF AG, Bayer AG, E.ON AG and Deutsche Telekom AG with the contract size 1000

Contract	Fee per Contract A and P Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
Options				
Dow Jones Global Titans 50 <sup>SM</sup> Option	EUR 0.30	EUR 0.15	EUR 0.15	EUR 0.08
Dow Jones STOXX® 50 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® 50 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® Select Dividend 30 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 600 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® Large 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® Mid 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® Small 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 600 Sector Index Options	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® Sector Index Options	EUR 0.30	EUR 0,15	EUR 0,15	EUR 0.10
DAX® Option	EUR 0.75	EUR 0.20	EUR 0.20	
MDAX® Option	EUR 0.30	EUR 0.15	EUR 0.15	
TecDAX® Option	EUR 0.20	EUR 0.10	EUR 0.10	CHF 0.10
SLI Swiss Leader Index® Option	CHF 0.40	CHF 0.20	CHF 0.20	
SMI® Option	CHF 1.50	CHF 0.45	CHF 0.30	CHF 0.22
SMIM® Option	CHF 0.40	CHF 0.20	CHF 0.20	EUR 0,30
OMXH25 Option	EUR 0.90	EUR 0.60	EUR 0.60	
Exchange Traded Fund Derivatives				
Futures				
DAX® EX Future	EUR 0.30			
Dow Jones EURO STOXX® 50 EX Future	EUR 0.30			
iShares Dow Jones EURO STOXX® 50 Future	EUR 0.30			
XMTCH on SMI® Future	CHF 0.50			
Options				
DAX® EX Option	EUR 0.30	EUR 0.20	EUR 0.20	
Dow Jones EURO STOXX® 50 EX Option	EUR 0.30	EUR 0.20	EUR 0.20	
iShares Dow Jones EURO STOXX® 50 Option	EUR 0.30	EUR 0.20	EUR 0.20	
XMTCH on SMI® Option	CHF 0.50	CHF 0.30	CHF 0.30	
Volatility Index Derivatives				
Futures				
VDAX-NEW® Future	EUR 0.75			
VSMI® Future	CHF 1.20			
VSTOXX® Future	EUR 0.50			
Interest Rate Derivatives				
Futures				
One-Month EONIA Future	EUR 0.20			
Three-Month EURIBOR Future	EUR 0.20			
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future	EUR 0.20			
CONF Future	CHF 0.30			
Options				
Option on Three-Month EURIBOR Future	EUR 0.20	EUR 0.04		
Option on the Euro Schatz Future, Option on the Euro Bobl Future, Option on the Euro Bund Future	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02
Credit Derivatives				
Futures				
iTraxx® Europe 5 Year Index Future**, iTraxx® Europe Hi Vol 5 year Index Future**, iTraxx® Europe Crossover 5 Year Index	EUR 0.40			

Contract	Fee per Contract A and P Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
Future** Single Credit Recovery Future	EUR 0.10			

\* If the Market Maker requirements determined by the Boards of Management of the Eurex Exchanges are met, transaction fees paid for trades (Market Maker) shall be subject to a refund, the actual fees for order matching on M-accounts thus amounting to the monthly total specified in the column "Fee per Contract M-Accounts".

\*\* Credit Futures Contract on the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract as well as Credit Futures Contract on the new version of the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract in case of an anticipated and an actual credit event.

### 3.1.1.2 Rebates

- (1) With regard to payable transaction fees which originate from the matching respectively the registration of derivatives transactions (Trade) within the meaning of Number 3.1.1.1 ("Regular Transactions") of Clearing Members and which have been entered into their proprietary position accounts (P-Accounts), rebates shall be granted to the respective Clearing Member, if – with respect to specific product groups – the minimum number of such transactions determined by Eurex Clearing AG (transaction volume) is equalled or exceeded within a calendar month and if the prerequisites named in Paragraph 3 are fulfilled.

Clause 1 applies accordingly to payable transaction fees which originate from the matching respectively the entry of derivatives transactions (Trade) within the meaning of Number 3.1.1.1 ("Regular Transactions") of a Non-Clearing Member and which have been entered into their proprietary position accounts (P-Accounts).

The regulations pursuant to Clause 1 and 2 do not apply to trades which are initially entered into proprietary position accounts (P-Accounts) and are afterwards transferred to the customer account (A-Account) of a Clearing Member respectively a Non-Clearing Member.

- (2) Transaction volumes in regular transactions pursuant to 3.1.1.1 which are entered into the M-position accounts (M-Accounts), shall be added to the transaction volume within the meaning of Paragraph 1, in case a Clearing Member respectively Non-Clearing Member of a Clearing Member is not granted any rebates for transaction fees to be paid in connection with the execution of Market Making.
- (3) Rebates on payable transaction fees within the meaning of Paragraph 1 and 2 are granted if such fee claims have arisen from trades within one calendar month and if the minimum number of transactions determined afterwards (Transaction Volumes) per product group has been equalled or exceeded. The minimum transaction volumes for each product group are listed in the following rebate scale:

Product Group:	Level 1		Level 2		Level 3
	From *	To *	From *	To *	From*
Equity Derivatives	–	–	–	–	–
Stock Options/LEPOs	100,001	200,000	200,001	600,000	600,001
Equity Index Derivatives	–	–	–	–	–
Futures	200,001	400,000	400,001	1.200,000	1,200,001



Product Group:	Level 1		Level 2		Level 3
	From *	To *	From *	To *	From*
<b>Options</b>	40,001	80,000	80,001	240,000	240,001
<b>Interest Derivatives</b>	–	–	–	–	–
<b>Futures</b>	400,001	800,000	800,001	2,400,000	2,400,001
<b>Options</b>	10,001	20,000	20,001	60,000	60,001

\* with respect to contracts

- (4) The amount of the granted rebates on transaction fees pursuant to Number 3.1.1.2 Paragraph 1 and 2 is determined on basis of the payable transaction fees for the matching of transactions per product group within a calendar month; the rebates are granted as soon as the levels of the rebate scale determined in Paragraph 3 are equalled or exceeded. Such rebates are only granted on the number of transactions within the respective level of each of the rebate scales, i.e. the transaction volume in excess of the lower threshold and below the upper threshold of each level. For trades which lie below the lower threshold of level 1, the transaction fees pursuant to the current price list without the granting of rebates apply.

Rebate scale:	Rebate:
Level 1	10%
Level 2	20%
Level 3	30%

- (5) Rebates pursuant to Paragraph 1 and 2 are granted to Clearing Members subject to the condition that they transfer such rebates directly and in the same amount to their Non-Clearing Members, from whose trades these rebates have resulted. Eurex Clearing AG reserves the right vis-à-vis Clearing Members to reclaim granted rebates in case of the non-fulfilment of this provision.

If trades are entered into the own position accounts (P-Accounts) or M-position accounts (M-Accounts) by Clearing Members or Non-Clearing Members, but do not fulfil the prerequisites for a booking into these accounts as specified the regulations in Paragraph 4 of the Conditions for Trading at Eurex Deutschland and Eurex Zürich, Eurex Clearing AG reserves the right to reclaim the granted rebates. If, in this case, rebates have not yet been granted, Eurex Clearing AG is authorized, when determining the transaction volume per product group relevant for the calculation of rebates, to disregard such trades.

In connection with the calculation and reimbursement of rebates, Chapter I Number 2.3 Clause 3 of the Clearing Conditions applies accordingly. According to this, Eurex Clearing AG is authorized – in order to verify the orderly booking of trades into own- respectively M-Position accounts pursuant to Paragraph 4 of the Conditions for Trading at Eurex Deutschland and Eurex Zürich, and to verify the transfer of rebates by Clearing Members to their Non-Clearing Members – to commission an auditor within the meaning of the German Banking Act (KWG) or similar regulations; the costs have to be borne by the Clearing Member.

### 3.1.1.3 Transactions in the Block Auction (Wholesale)

For LEPOs traded in the Block Auction, no transaction fees shall be levied.

Contract	Fee per Contract Requester	Fee per Contract Responder	Maximum Fee per Series per Auction Requester	Maximum Fee per Series per Auction Responder
<b>Equity Derivatives</b>				
<b>Stock Options</b>				
Options on European, Euro-denominated shares (except German and Scandinavian shares)	EUR 0.20	EUR 0.04	EUR 200.00	EUR 40.00
Options on German and Scandinavian shares	EUR 0.20	EUR 0.04	EUR 400.00	EUR 80.00

### 3.1.2 OTC Transactions

#### 3.1.2.1 OTC Entries – Block Trades

Contract	Fee per Contract A-and P-Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
<b>Equity Derivatives</b>				
<b>Stock Futures</b>				
Futures on European, Euro-denominated Shares (except Scandinavian and Swiss Shares)	EUR 0.30 (EUR 3.00 <sup>2</sup> )			
Futures on Scandinavian Shares	EUR 0.60			
Futures on Swiss Shares	CHF 0.45			
Futures on Russian Shares <sup>3</sup>	USD 0.40			
Futures on British Shares	GBP 0.20			
<b>Stock Options/LEPOs</b>				
Euro-denominated Stock Options	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02
Options on Swiss Shares	CHF 0.30	CHF 0.06	CHF 0.06	CHF 0.03
Options on Russian Shares	USD 0.30	USD 0.06	USD 0.06	USD 0.03
<b>Equity Index Derivatives</b>				
<b>Futures</b>				
Dow Jones Global Titans 50 <sup>SM</sup> Future	EUR 0.45			
Dow Jones STOXX® 50 Future	EUR 0.45			
Dow Jones EURO STOXX® 50 Future	EUR 0.45			
Dow Jones EURO STOXX® Select Dividend Future	EUR 0.45			
Dow Jones STOXX® 600 Future	EUR 0.45			

<sup>2</sup> For futures on equities of

- Allianz AG and SAP AG with the contract size 100

- Banco Santander Central Hispano SA, BASF AG, Bayer AG, E.ON AG and Deutsche Telekom AG with the contract size 1000

<sup>3</sup> Depositary Receipts (share certificates representing shares) are hereinafter referred to as shares.

Contract	Fee per Contract A-and P-Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
Dow Jones STOXX® Large 200 Future	EUR 0.45			
Dow Jones STOXX® Mid 200 Future	EUR 0.45			
Dow Jones STOXX® Small 200 Future	EUR 0.45			
Dow Jones STOXX® 600 Sector Index Futures	EUR 0.45			
Dow Jones EURO STOXX® Sector Index Futures	EUR 0.45			
DAX® Future	EUR 0.75			
MDAX® Future.	EUR 0.45			
TecDAX® Future	EUR 0.30			
SLI Swiss Leader Index® Futures	CHF 0.30			
SMI® Future	CHF 0.60			
SMIM® Future	CHF 0.30			
OMXH25 Future	EUR 1.35			
RDXxt® USD – RDX Extended Future	UDS 0.90			
<b>Options</b>				
Dow Jones Global Titans 50 <sup>SM</sup> Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 50 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® 50 Option	EUR 0.30	EUR 0.15	EUR 0.15	EUR 0.08
Dow Jones EURO STOXX® Select Dividend 30 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 600 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® Large 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® Mid 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® Small 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 600-Sector Index Options	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® Sector Index Options	EUR 0.30	EUR 0.15	EUR 0.15	
DAX® Option	EUR 0.75	EUR 0.20	EUR 0.20	EUR 0.10
MDAX® Option	EUR 0.30	EUR 0.15	EUR 0.15	
TecDAX® Option	EUR 0.20	EUR 0.10	EUR 0.10	
SLI Swiss Leader Index® Option	CHF 0.40	CHF 0.20	CHF 0.20	CHF 0.10
SMI® Option	CHF 1.50	CHF 0.45	CHF 0.30	CHF 0.22
SMIM® Option	CHF 0.40	CHF 0.20	CHF 0.20	
OMXH25 Option	EUR 0.90	EUR 0.60	EUR 0.60	EUR 0,30
<b>Derivatives on Exchange Traded Index Fund Shares</b>				
<b>Options</b>				
DAX® EX Option	EUR 0.40	EUR 0.30	EUR 0.30	
Dow Jones EURO STOXX® 50 EX Option	EUR 0.40	EUR 0.30	EUR 0.30	
iShares Dow Jones EURO STOXX® 50 Option	EUR 0.40	EUR 0.30	EUR 0.30	
XMTCH on SMI® Option	CHF 0.70	CHF 0.50	CHF 0.50	
<b>Volatility Index Derivatives</b>				
<b>Futures (Block Trades)</b>				
VDAX-NEW® Future	EUR 1.10			
VSMI® Future	CHF 1.80			
VSTOXX® Future	EUR 0.75			
<b>Interest Rate Derivatives</b>				
<b>Futures</b>				
One-Month EONIA Future	EUR 0.30			
Three-Month EURIBOR Future	EUR 0.30			
Euro Schatz Future, Euro Bobl Future, Euro Bund Future	EUR 0.30			

Contract	Fee per Contract A-and P-Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
Euro Buxl® Future**	EUR 0.30			
CONF Future	CHF 0.45			
<b>Options</b>				
Option on Euro Schatz Future, Option on Euro Bobl Future, Option on Euro Bund Future	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02
<b>Credit Derivatives</b>				
<b>Futures</b>				
iTraxx® Europe 5 Year Index Future**, iTraxx® Europe Hi Vol 5 year Index Future**, iTraxx® Europe Crossover 5 Year Index Future**	EUR 0.60			
Single Credit Recovery Future	EUR 0.15			

\* If the Market Maker requirements determined by the Boards of Management of the Eurex Exchanges are met, transaction fees paid for trades (Market Maker) shall be subject to a refund, the actual fees for order matching on M-accounts thus amounting to the monthly total specified in the column "Fee per Contract M-Accounts".

\*\* Credit Futures Contract on the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract as well as Credit Futures Contract on the new version of the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract in case of an anticipated and an actual credit event.

The fees for the entry of a block trade in specified products shall be limited as follows:

Contract	Maximum Fee per Trade Entry A- und P-Accounts	Maximum Fee per Trade Entry M-Accounts (Regular Market-Making)*	Maximum Fee per Trade Entry M-Accounts (Permanent Market-Making)*	Maximum Fee per Trade Entry M-Account (Advanced Market-Making)*	Corresponds to Number of Contracts
<b>Equity Derivatives</b>					
<b>Stock Futures</b>					
Futures on European, Euro-denominated Shares (except German, Swiss and Scandinavian Shares)	EUR 300				1,000
Futures on German Shares	EUR 600				2,000
Futures on Scandinavian Shares	EUR 1,200				2,000
Futures on Swiss Shares	CHF 900				2,000
Futures on Russian Shares	USD 400				1,000
Futures on British Shares	GBP 200				1,000
<b>Stock Options/LEPOs</b>					
Euro-denominated Stock Options (except German and Scandinavian Shares)	EUR 200	EUR 40	EUR 40	EUR 20	1,000
Options on German and Scandinavian Shares	EUR 400	EUR 80	EUR 80	EUR 40	2,000
Options on Swiss Shares	CHF 600	CHF 120	CHF 120	CHF 60	2,000
Options on Russian Shares	USD 300	USD 60	USD 60	USD 30	1,000
<b>Equity Index Derivatives</b>					
<b>Options</b>					
Dow Jones Global Titans 50 <sup>SM</sup> Option	EUR 600	EUR 300	EUR 300		2,000
Dow Jones STOXX® 50 Option	EUR 600	EUR 300	EUR 300		2,000
Dow Jones EURO STOXX® 50 Option	EUR 600	EUR 300	EUR 300	EUR 160	2,000
Dow Jones EURO STOXX® Select Dividend 30 Option	EUR 600	EUR 300	EUR 300		2,000

Contract	Maximum Fee per Trade Entry A- und P-Accounts	Maximum Fee per Trade Entry M-Accounts (Regular Market-Making)*	Maximum Fee per Trade Entry M-Accounts (Permanent Market-Making)*	Maximum Fee per Trade Entry M-Account (Advanced Market-Making)*	Corresponds to Number of Contracts
Dow Jones STOXX® 600 Option	EUR 600	EUR 300	EUR 300		2,000
Dow Jones STOXX® Large 200 Option	EUR 600	EUR 300	EUR 300		2,000
Dow Jones STOXX® Mid 200 Option	EUR 600	EUR 300	EUR 300		2,000
Dow Jones STOXX® Small 200 Option	EUR 600	EUR 300	EUR 300		2,000
Dow Jones STOXX® 600-Sector Index-Options	EUR 600	EUR 300	EUR 300		2,000
Dow Jones EURO STOXX®-Sector Index-Options	EUR 600	EUR 300	EUR 300		2,000
DAX® Option	EUR 1500	EUR 400	EUR 400	EUR 200	2,000
MDAX® Option	EUR 600	EUR 300	EUR 300		2,000
TecDAX® Option	EUR 400	EUR 200	EUR 200		2,000
SLI Swiss Leader Index® Option	CHF 800	CHF 400	CHF 400	CHF 200	
SMI® Option	CHF 3,000	CHF 900	CHF 600	CHF 440	2,000
SMIM® Option	CHF 800	CHF 400	CHF 400		2,000
OMXH25 Option	EUR 1,800	EUR 1,200	EUR 1,200	EUR 600	2,000
<b>Interest Rate Derivatives</b>					
<b>Options</b>					
Option on Euro Schatz Future, Option on Euro Bobl Future, Option on Euro Bund Future	EUR 800	EUR 160	EUR 160	EUR 80	4,000

\* If the Market Maker requirements determined by the Boards of Management of the Eurex Exchanges are met, transaction fees paid for exercise (Market Maker) shall be subject to a refund, the actual fees for exercises on M-accounts thus amounting to the monthly total specified in the column "Maximum Fee per Block Trade transaction M-Accounts".

### 3.1.2.2 OTC Entries – Flexible Options

Contract	Fee per Contract A- und P-Accounts	Maximum Fee per Trade Entry	Corresponds to Number of Contracts
<b>Equity Derivatives</b>			
<b>Stock Options/LEPOs</b>			
Euro-denominated Stock Options (except German and Scandinavian Shares)	EUR 0.20	EUR 200	1,000
Options on German and Scandinavian Shares	EUR 0.20	EUR 400	2,000
Options on Swiss Shares	CHF 0.30	CHF 600	2,000
Options on Russian Shares	USD 0.30	USD 300	1,000
<b>Equity Index Derivatives</b>			
<b>Options</b>			
Dow Jones Global Titans 50 <sup>SM</sup> Option	EUR 0.30	EUR 600	2,000
Dow Jones STOXX® 50 Option	EUR 0.30	EUR 600	2,000
Dow Jones EURO STOXX® 50 Option	EUR 0.30	EUR 600	2,000
Dow Jones EURO STOXX® Select Dividend 30 Option	EUR 0,30	EUR 600	2,000
Dow Jones STOXX® 600 Option	EUR 0.30	EUR 600	2,000
Dow Jones STOXX® Large 200 Option	EUR 0,30	EUR 600	2,000
Dow Jones STOXX® Mid 200 Option	EUR 0.30	EUR 600	2,000
Dow Jones STOXX® Small 200 Option	EUR 0,30	EUR 600	2,000
Dow Jones STOXX® 600-Sectorindex-Optionen	EUR 0.30	EUR 600	2,000
Dow Jones EURO STOXX®-Sectorindex-Optionen	EUR 0.30	EUR 600	2,000

Contract	Fee per Contract A- und P-Accounts	Maximum Fee per Trade Entry	Corresponds to Number of Contracts
DAX® Option	EUR 0.75	EUR 1,500	2,000
MDAX® Option	EUR 0.30	EUR 600	2,000
TecDAX® Option	EUR 0.20	EUR 400	2,000
SLI Swiss Leader Index® Option	CHF 0.40	CHF 800	2,000
SMI® Option	CHF 1.50	CHF 3,000	2,000
SMIM® Option	CHF 0.40	CHF 800	2,000
OMXH25 Option	EUR 0.90	EUR 1,800	2,000
<b>Derivatives on Exchange-traded Index fund shares</b>			
<b>Options</b>			
DAX® EX Option	EUR 0.40		
Dow Jones EURO STOXX® 50 EX Option	EUR 0.40		
iShares Dow Jones EURO STOXX® 50 Option	EUR 0.40		
XMTCH on SMI® Option	CHF 0.70		

Contract	Fee per Contract A- und P-Accounts	Fee per Trade Entry M-Accounts (Regular Market-Making)	Fee per Trade Entry M-Accounts (Permanent Market-Making)	Fee per Trade Entry M-Accounts (Advanced Market-Making)
<b>Interest Derivatives</b>				
<b>Options</b>				
Option on Euro-Schatz-Future, Option on Euro-Bobl-Future, Option on Euro-Bund-Future	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02

The fees for the OTC entry in the Flexible Options listed below are limited as follows:

Contract	Maximum fee per Contract A- and P-Accounts	Maximum fee per Contract M-Accounts (Regular Market Making)	Maximum fee per Contract M-Accounts (Permanent Market Making)	Maximum fee per Contract M-Accounts (Advanced Market Making)	Corresponds to number of contracts:
<b>Interest Derivatives</b>					
<b>Options</b>					
Options on Euro-Schatz Future, Options on Euro-Bobl Future, Options on Euro-Bund Future	EUR 800	EUR 160	EUR 160	EUR 80	4.000

### 3.1.2.3 OTC Entries – EFP-and EFPI Trades

Contract	Fee per Contract A- und P-Accounts
<b>Equity Index Derivatives</b>	

Contract	Fee per Contract A- und P-Accounts
<b>Futures</b>	
Dow Jones Global Titans 50 <sup>SM</sup> Future	EUR 0.45
Dow Jones STOXX® 50 Future	EUR 0.45
Dow Jones EURO STOXX® 50 Future	EUR 0.45
Dow Jones EURO STOXX® Select Dividend 30 Future	EUR 0.45
Dow Jones STOXX® 600 Future	EUR 0.45
Dow Jones STOXX® Large 200 Future	EUR 0.45
Dow Jones STOXX® Mid 200 Future	EUR 0.45
Dow Jones STOXX® Small 200 Future	EUR 0.45
Dow Jones STOXX® 600-Sector Index-Futures	EUR 0.45
Dow Jones EURO STOXX®-Sector Index-Futures	EUR 0.45
DAX® Future	EUR 0.75
MDAX® Future	EUR 0.45
TecDAX® Future	EUR 0.30
SLI Swiss Leader Index® Future	CHF 0.30
SMI® Future	CHF 0.60
SMIM® Future	CHF 0.30
OMXH25 Future	EUR 1.35
RDXxt® USD – RDX Extended Future	USD 0.90
<b>Interest Derivatives</b>	
<b>Futures</b>	
Euro-Schatz Future, Euro-Bobl Future, Euro-Bund Future	EUR 0.30
Euro-Buxl® Future	EUR 0.30
CONF Future	CHF 0.45
<b>Credit Derivatives</b>	
<b>Futures</b>	
iTraxx® Europe 5 Year Index Future**, iTraxx® Europe Hi Vol 5 year Index Future**, iTraxx® Europe Crossover 5 Year Index Future**	EUR 0.60
Single Credit Recovery Future	EUR 0.15

\*\* Credit Futures Contract on the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract as well as Credit Futures Contract on the new version of the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract in case of an anticipated and an actual credit event.

### 3.1.2.4 OTC Entries – EFS-Trades

Contract	Fee per Contract A- und P-Accounts
<b>Interest Derivatives</b>	
<b>Futures</b>	
Euro-Schatz Future, Euro-Bobl Future, Euro-Bund Future	EUR 0.30
Euro-Buxl® Future	EUR 0.30
CONF Future	CHF 0.45
<b>Credit Derivatives</b>	
<b>Futures</b>	
iTraxx® Europe 5 Year Index Future**, iTraxx® Europe Hi Vol 5 year Index Future**,	EUR 0.60

Contract	Fee per Contract A- und P-Accounts
iTraxx® Europe Crossover 5 Year Index Future**	
Single Credit Recovery Future	EUR 0.15

\*\* Credit Futures Contract on the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract as well as Credit Futures Contract on the new version of the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract in case of an anticipated and an actual credit event.

### 3.1.2.5 OTC Entries – Vola-Trades

Contract	Fee per Contract A- und P-Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Account (Advanced Market-Making)*
<b>Equity Index Derivatives</b>				
<b>Futures</b>				
Dow Jones Global Titans 50 <sup>SM</sup> Future	EUR 0.45			
Dow Jones STOXX® 50 Future	EUR 0.45			
Dow Jones EURO STOXX® 50 Future	EUR 0.45			
Dow Jones EURO STOXX® Select Dividend 30 Future	EUR 0.45			
Dow Jones STOXX® 600 Future	EUR 0.45			
Dow Jones STOXX® Large 200 Future	EUR 0.45			
Dow Jones STOXX® Mid 200 Future	EUR 0.45			
Dow Jones STOXX® Small 200 Future	EUR 0.45			
Dow Jones STOXX® 600-Sector Index-Futures	EUR 0.45			
Dow Jones EURO STOXX®-Sector Index-Futures	EUR 0.45			
DAX® Future	EUR 0.75			
MDAX® Future	EUR 0.45			
TecDAX® Future	EUR 0.30			
SLI Swiss Leader Index® Futures	CHF 0.30			
SMI® Future	CHF 0.60			
SMIM® Future	CHF 0.30			
OMXH25 Future	EUR 1.35			
<b>Options</b>				
Dow Jones Global Titans 50 <sup>SM</sup> Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 50 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX® 50 Option	EUR 0.30	EUR 0.15	EUR 0.15	EUR 0.08
Dow Jones EURO STOXX® Select Dividend 30 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 600 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® Large 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® Mid 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® Small 200 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones STOXX® 600-Sectorindex-Optionen	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones EURO STOXX®-Sectorindex-Optionen	EUR 0.30	EUR 0.15	EUR 0.15	
DAX® Option	EUR 0.75	EUR 0.20	EUR 0.20	EUR 0.10



Contract	Fee per Contract A- und P-Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Account (Advanced Market-Making)*
MDAX® Option	EUR 0.30	EUR 0.15	EUR 0.15	
TecDAX® Option	EUR 0.20	EUR 0.10	EUR 0.10	
SLI Swiss Leader Index® Option	CHF 0.40	CHF 0.20	CHF 0.20	CHF 0.10
SMI® Option	CHF 1.50	CHF 0.45	CHF 0.30	CHF 0.22
SMIM® Option	CHF 0.40	CHF 0.20	CHF 0.20	
OMXH25 Option	EUR 0.90	EUR 0.60	EUR 0.60	EUR 0.30
<b>Interest Derivatives</b>				
<b>Futures</b>				
Euro-Schatz Future, Euro-Bobl Future, Euro-Bund Future	EUR 0.30			
<b>Options</b>				
Option on Euro-Schatz Future, Option on Euro Bobl-Future, Option on Euro-Bund Future	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02

\* If the Market Maker requirements determined by the Boards of Management of the Eurex Exchanges are met, transaction fees paid for exercise (Market Maker) shall be subject to a refund, the actual fees for exercises on M-accounts thus amounting to the monthly total specified in the column "Maximum Fee per Exercise M-Accounts".

### 3.2 Position Closing Adjustments

Position Closing Adjustments, if these do not take place between 13:30 CET on the day of trade and before 13:30 CET of the following trading day:

Contract:	Fee per Contract:
<b>Stocks Products</b>	
Futures on European, Euro-denominated Shares (except Scandinavian and Swiss shares)	EUR 0.60
Futures on Scandinavian Shares	EUR 1.20
Futures on Swiss Shares	CHF 0.90
Futures on Russian Shares	USD 0.80
Futures on British Shares	GBP 0.40
<b>Equity Index Derivatives</b>	
Dow Jones Global Titans 50SM Future	EUR 0.60
Dow Jones STOXX® 50 Future	
Dow Jones EURO STOXX® 50 Future	
Dow Jones EURO STOXX® Select Dividend 30 Future	
Dow Jones STOXX® 600-Future	
Dow Jones STOXX® Large 200 Future	
Dow Jones STOXX® Mid 200 Future	
Dow Jones STOXX® Small 200 Future	
Dow Jones STOXX® Sector Index Futures	
Dow Jones EURO STOXX® Sector Index Futures	
DAX® Future	EUR 1.00
TecDAX® Future	EUR 0.40
MDAX® Future	EUR 0.60
SLI Swiss Leader Index® Option	CHF 0.40
SMI® Future	CHF 0.80
SMIM® Future	CHF 0.40
OMXH25 Future	EUR 1.80

Contract:	Fee per Contract:
RDXxt® USD – RDX Extended Future	USD 1.20
<b>Derivatives on Exchange-traded Index Funds</b>	
Futures on Exchange-traded Shares on Index Funds (denominated in EUR)	EUR 0.60
Futures on Exchange-traded Shares on Index Funds (denominated in CHF)	CHF 1.00
<b>Volatility Index Products</b>	
VDAX-NEW® Future	EUR 1.50
VSMI® Future	CHF 2.40
VSTOXX® Future	EUR 1.00
<b>Interest Rate Derivatives</b>	
One-month EONIA Future	EUR 0.40
Three month EURIBOR Future	EUR 0.40
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future	EUR 0.40
Option on Euro Schatz Future	
Option on Euro Bobl Future, Option on Euro Bund Future	
CONF Future	CHF 0.60
<b>Credit Derivatives</b>	
iTraxx® Europe 5 Year Index Future**, iTraxx® Europe Hi Vol 5 year Index Future**, iTraxx® Europe Crossover 5 Year Index Future**	EUR 0.80
Single Credit Recovery Future	EUR 0.20

\*\* Credit Futures Contract on the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract as well as Credit Futures Contract on the new version of the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract in case of an anticipated and an actual credit event.

### 3.3 Cash Settlement

Contract:	Fee per Contract:	Maximum Fee for Contracts on the same underlying of each A-, P- and M-accounts
<b>Equity Derivatives</b>		
Futures on European, euro-denominated Shares (except Scandinavian Shares)	EUR 0.30	EUR 300
Futures on German Shares	EUR 0.30	EUR 600
Futures on Scandinavian Shares	EUR 0.60	EUR 1,200
Futures on Swiss Shares	CHF 0.45	CHF 900
Futures on Russian Shares	USD 0.40	USD 400
Futures on British Shares	GBP 0.20	GBP 200
<b>Equity Index Derivatives</b>		
Dow Jones Global Titans 50 <sup>SM</sup> Future	EUR 0.30	
Dow Jones STOXX® 50 Future		
Dow Jones EURO STOXX® 50 Future		
Dow Jones EURO STOXX® Select Dividend 30 Future		
Dow Jones STOXX® 600 Future		
Dow Jones STOXX® Large 200 Future		
Dow Jones STOXX® Mid 200 Future		
Dow Jones STOXX® Small 200 Future		
Dow Jones STOXX® Sector Index Futures		
Dow Jones EURO STOXX® Sector Index Futures		
DAX® Future	EUR 0.50	

TecDAX® Future	EUR 0.20	
MDAX® Future	EUR 0.30	
SLI Swiss Leader Index® Future	CHF 0.20	
SMI® Future	CHF 0.40	
SMIM® Future	CHF 0.20	
OMHEX25 Future	EUR 0.90	
RDXxt® USD – RDX Extended Future	USD 0.60	
<b>Volatility Index Products</b>		
VDAX-NEW® Future	EUR 0.75	
VSMI® Future	CHF 1.20	
VSTOXX® Future	EUR 0.50	
<b>Interest Rate Derivatives</b>		
Three-Months EURIBOR Future	EUR 0.20	
One-Month EONIA Future		
<b>Credit Derivatives</b>		
iTraxx® Europe 5 Year Index Future**, iTraxx® Europe Hi Vol 5 year Index Future**, iTraxx® Europe Crossover 5 Year Index Future**	EUR 0.40	
Single Credit Recovery Future	EUR 0.10	

\*\* Credit Futures Contract on the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract as well as Credit Futures Contract on the new version of the iTraxx® Europe, Hi Vol and Crossover 5 Year Series respectively valid at the time of introduction of the Futures Contract in case of an anticipated and an actual credit event.

### 3.4 Determination of the Bonds to be delivered (Notification)

Contract:	Fee per Contract:
<b>Interest Rate Derivatives</b>	
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future	EUR 0.20
CONF Future	CHF 0.30

### 3.5 Allocation of the Bonds to be delivered (Allocation)

Contract:	Fee per Contract:
<b>Interest Rate Derivatives</b>	
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future	EUR 0.20
CONF Future	CHF 0.30

## 3.6 Exercise of Options

Contract:	Fee per Contract:	Fee per Contract	Fee per Contract	Fee per Contract
	A- and P-Accounts	M-Accounts (Regular Market-Making)*	M-Accounts (Permanent Market-Making)*	M-Accounts (Advanced Market-Making)*
<b>Equity Derivatives<sup>1</sup></b>				
Euro-denominated Stock Options	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02
Options on Swiss Shares	CHF 0.30	CHF 0.06	CHF 0.06	CHF 0.03
Options on Russian Shares	USD 0.30	USD 0.06	USD 0.06	USD 0.03
<b>Equity Index Derivatives</b>				
Dow Jones EURO STOXX® Select Dividend 30 Option	EUR 0.30	EUR 0.15	EUR 0.15	
Dow Jones Global Titans 50SM Option				
Dow Jones STOXX® 50 Option				
Dow Jones STOXX® 600 Option				
Dow Jones STOXX® Large 200 Options				
Dow Jones STOXX® Mid 200 Option				
Dow Jones STOXX® Small 200 Options				
Dow Jones STOXX® Sector Index Options				
Dow Jones EURO STOXX® Sector Index Options				
Dow Jones EURO STOXX® 50 Option	EUR 0.30	EUR 0.15	EUR 0.15	EUR 0.08
DAX® Option	EUR 0.75	EUR 0.20	EUR 0.20	EUR 0.10
MDAX® Option	EUR 0.30	EUR 0.15	EUR 0.15	
TecDAX® Option	EUR 0.20	EUR 0.10	EUR 0.10	
SLI Swiss Leader Index® Option	CHF 0.40	CHF 0.20	CHF 0.20	CHF 0.10
SMI® Option	CHF 1.50	CHF 0.45	CHF 0.30	CHF 0.22
SMIM® Option	CHF 0.40	CHF 0.20	CHF 0.20	
OMXH25 Option	EUR 0.90	EUR 0.60	EUR 0.60	EUR 0.30
<b>Derivatives on Exchange-traded Index Funds</b>				
Options on Exchange-traded Shares on Index Funds (denominated in EUR)	EUR 0.30	EUR 0.20	EUR 0.20	
Options on Exchange-traded Shares on Index Funds (denominated in CHF)	CHF 0.50	CHF 0.30	EUR 0.30	
<b>Interest Rate Derivatives<sup>2)</sup></b>				
Option on Three-Months EURIBOR Future	EUR 0.20	EUR 0.04		
Option on Euro Schatz Future, Option on Euro Bobl Future, Option on Euro Bund Future	EUR 0.20	EUR 0.04	EUR 0.04	EUR 0.02

\* If the Market Maker requirements determined by the Boards of Management of the Eurex Exchanges are met, transaction fees paid for exercise (Market Maker) shall be subject to a refund, the actual fees on M-accounts thus amounting to the monthly total specified in the column "Fee per Contract M-Accounts".

<sup>1)</sup> For the execution of LEPOs, no fees are levied.

<sup>2)</sup> For transactions carried out after the option in the resulting Futures contract was exercised, the fees for the Futures on which such options are based shall be applicable respectively.

### 3.7 Assignment of Options

Contract:	Fee per Contract:
<b>Interest Rate Derivatives<sup>1</sup></b>	<b>Interest Rate Derivatives</b>
Option on Euro Schatz Future, Option on Euro Bobl Future, Option on Euro Bund Future	EUR 0.20

<sup>1)</sup> For transactions carried out after the option in the resulting Futures contract was assigned, the fees for the Futures on which such options are based shall be applicable respectively.

### 3.8 Delivery of Futures

Contract:	Fee per Contract:
<b>Derivatives on Exchange-traded Index Funds</b>	
Futures on Exchange-traded Shares on Index Funds (denominated in EUR)	EUR 0.30
Futures on Exchange-traded Shares on Index Funds (denominated in CHF)	CHF 0.50

### 3.9 Position Transfer with Cash Transfer

Transaction:	Fee per Transaction and Exchange Participant:
Per transaction, relating to Products denominated in EUR	EUR 7.50
Per transaction, relating to Products denominated in Swiss Francs	CHF 13.00
Per transactions, relating to products denominated in USD	USD 13.00
Per transaction, relating to products denominated in GBP	GBP 5.00

### 3.10 Clearing Fee for Physical Delivery resulting from Derivatives Positions

Transaction <sup>4</sup>	Fee per Transaction :
Per Transaction and per delivering Clearing Member / CM to be delivered for Derivatives Transactions with physical delivery nominated in EUR	EUR 0.40
Per Transaction and per delivering Clearing Member / CM to be delivered for Derivatives Transactions with physical delivery nominated in SFR	CHF 0.65
Per Transaction and per delivering Clearing Member / CM to be delivered for Derivatives Transactions with physical delivery nominated in USD	USD 0.55

### 3.11 Settlement Fee for the Physical Deliveries resulting from Derivatives Transactions with Physical Delivery

When using the settlement following the clearing of physical deliveries resulting from the execution of Derivatives Transactions with physical delivery of securities, Eurex Clearing AG shall - under consideration of possibly executed netting of the respective transactions fees per settlement instruction - levy the following fees:

per Security Transfer EUR 0.125

plus payment transaction volume EUR 0.30

The settlement fee shall be levied for the transactions on which securities held in collective custody are based per unit (EUR) transferred to Clearstream Banking AG for settlement. For securities not nominated in EUR or CHF, the settlement fee shall be levied including the payment transaction volume in one position.

### 3.12 Minimum Transaction Fee

If the sum of the transaction fees specified in Nos. 3.1 and 3.2 of a clearing member or one of its non-clearing members in one quarter falls below the minimum transaction fee of EUR 9,000, the clearing member shall pay a corresponding supplementary fee in the amount of the remaining difference for itself and for each of its non-clearing members concerned.

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<sup>4</sup> Transactions within this meaning are delivery instructions in cash market instruments of the trading and clearing system for derivatives products resulting from the execution/assignment respectively notification/allocation process of Derivatives Transactions.

#### 4 Transaction Fees of Eurex Bonds GmbH

For transactions pursuant to Chapter I subsection 1.5.2 of the Clearing Conditions in connection with transactions on Eurex Bonds GmbH pursuant to Chapter III subsection 2.1 of the Clearing Conditions ("Eurex Bonds Transactions"), Eurex Clearing AG shall charge fees for the settlement of transactions and positions as follows:

Volume of transactions per month in million:	Fee in EUR based on the nominal value:
≤ 2,000	0.00050 %
2,001 ≤ 4,000	0.00025 %
> 4,000	0.00002 %

#### 5 Transaction Fees of Eurex Repo GmbH

For transactions pursuant to Chapter I, subsection 5.2 of the Clearing Conditions in connection with sale and Repurchase Agreements (Repo Transactions) on Eurex Repo GmbH pursuant to Chapter IV subsection 2.1 of the Clearing Conditions ("Eurex Repo Transactions"), Eurex Clearing AG shall charge fees for the Settlement of Repo Transactions and Positions

- per concluded transaction	0.003% referred to the purchase price (EUR) of the Front Leg of a Repo Transaction and the period from the starting date for the Front Leg (inclusive) until the end date for the Term Leg of the respective Repo Transaction (exclusive). The calculation will be made on the basis of Act / 360. In each case, the minimum fee to be paid will be EUR 5.00 per concluded transaction.
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#### 6 Transaction Fees of the Frankfurt Stock Exchange (FSE)<sup>5</sup>

For transactions pursuant to Chapter I subsection 5.2 of the Clearing Conditions being in connection either with transactions concluded on the Frankfurt Stock Exchange (FSE) pursuant to Chapter V of the Clearing Conditions (hereafter referred to as "FSE transactions") or with off-exchange entries in the electronic trading system of FSE pursuant to Chapter V subsection 1.3 of the Clearing Conditions (hereafter referred to as "Xetra OTC transactions"), Eurex Clearing AG shall charge fees for the settlement and clearing performed by it. Eurex Clearing AG shall also charge fees for the services rendered by it in this connection including the settlement of FSE transactions performed by Clearstream Banking AG, Frankfurt and of Xetra OTC transactions.

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<sup>5</sup> Part 5 as well as the other provisions of the Price List shall also apply mutatis mutandis to the clearing of transactions concluded on the Rhineland-Westphalia Stock Exchange, Düsseldorf, which correspond to the characteristics of the transactions concluded on the Frankfurt Stock Exchange described in Chapter V of the Clearing Conditions and which are included in the clearing process performed by Eurex Clearing AG.

## 6.1 Clearing Fees

For the clearing of FSE transactions and of Xetra®-OTC transactions performed by Eurex Clearing AG, the following fees shall apply:

Xetra®		Xetra® OTC Transactions	Floor Trading
Fee per Order	Fee in EUR based on the Nominal Value:	Fee per Transaction:	Fee per Transaction:
EUR 0.40 <sup>6</sup>	0.0015%	EUR 0.40	EUR 0.45

The fees for Xetra® transactions apply only once per order including all same-day (partial-) executions of an order on the electronic trading system Xetra®. Therefore, the fees are independent of the number of same-day partial executions possibly resulting from the execution of the Xetra® order and independent of the number of the respective different execution prices. Including the value-based fees of 0.0015 %, a maximum fee of EUR 6.10 shall be charged per all same-day (partial) executions of a Xetra® order. Thus, this maximum limit applies to Xetra® orders from a value of EUR 380,000.00.

For floor trading transactions, the Clearing fees amount to EUR 0.45 per executed transaction (contract note).

For Xetra® OTC transactions, the Clearing fees amount to EUR 0.40.

### Rebates on Clearing Fees for Xetra® Transactions within the Automated Trading Program

The clearing fees per order is reduced for Xetra® transactions which were generated as part of the Xetra® Automated Trading Program (ATP) according to the following rebate scheme:

Number of the executed ATP orders (per ATP participant and month)	Rebate	
0 – 6,500	0%	à for the first 6,500 orders
6,501 – 25,000	7%	à for the next 18,500 orders
25,001 – 50,000	14%	à for the next 25,000 orders
50,001 – 75,000	21%	à for the next 25,000 orders
75,001 – 100,000	28%	à for the next 25,000 orders
100,001 – 150,000	35%	à for the next 50,000 orders

<sup>6</sup> For Xetra® transactions in the A-Account of the order flow provider which are executed through the integrated Xetra BEST facility, the clearing fees per order in the amount of EUR 0.40 do not apply.



Number of the executed ATP orders (per ATP participant and month)	Rebate	
150,001 – 225,000	42%	⌋ for the next 75,000 orders
225,001 - ∞	49%	⌋ for additional orders

## 6.2 Settlement Fees

For the settlement of FSE transactions and Xetra®-OTC transactions that have been cleared via Eurex Clearing AG the following fees shall apply considering an effected set-off (netting) of the transaction per settlement instruction<sup>7</sup>:

per securities transfer EUR 0.125

plus cash transfer EUR 0.30

The Clearing participant may determine the transaction to be used for netting by specifying those transactions that are not supposed to be netted with other transactions. If, for example, the transactions of a Clearing participant and his clients are summarized to one netting block, the result is one single settlement instruction<sup>8</sup> and, thus, a settlement fee of EUR 0.425 in total is charged for all summarized transactions.

## 7 Transaction Fees Irish Stock Exchange (ISE)

For transactions pursuant to Chapter I number 5.2 of the Clearing Conditions in connection with transactions concluded at the Irish Stock Exchange (ISE) in securities and rights (ISE transactions) pursuant to Chapter VI of the Clearing Conditions, Eurex Clearing AG levies fees for the regulation and the Clearing of ISE transactions carried out by it ("Clearing Fees") including clearing services (corporate actions, position management etc.) carried out by CrestCo Ltd. (Crest) of ISE transactions ("Crest Clearing Fees")<sup>9</sup>.

### 7.1 Clearing Fees

Fees per transaction: EUR 0.20

<sup>7</sup> The netting to settlement instructions relevant in this connection is independent of the netting procedure described in the Clearing Conditions for FWB transactions; for the settlement of transactions of subscription rights, no fees are charged.

<sup>8</sup> In case the settlement instruction exceeds a specified maximum size (shaping factor), several settlement instructions according to the shaping factor shall be created.

<sup>9</sup> ISE transactions are not included in the Gross Delivery Facility of Eurex Clearing AG.

## 7.2 Crest Clearing Fees

For the utilisation of clearing services following the clearing of ISE transactions through Crest, Eurex Clearing AG, on behalf of Crest, shall levy the following fees:

Per security transfer: EUR 0.12

## 8 Service Fees Eurex Deutschland and Eurex Zürich, Eurex Bonds GmbH, Eurex Repo GmbH and Frankfurt Stock Exchange (FSE)

For the utilisation of the services offered by Eurex Clearing AG in connection with the clearing, the regulation and the settlement of Derivatives Transactions with Physical Delivery entered into at Eurex Bonds GmbH, Eurex Repo GmbH, FSE and Xetra®-OTC transactions, the following fees shall be levied:

Service fees (Number 8.1 to 8.5) shall be charged without turnover tax.

### 8.1 Service Fees for Gross Delivery Management

Service:	Fee per Transaction:
Marking of a transaction for gross / net processing	EUR 0.00
Blocking / releasing of a transaction via VALUES-API	EUR 0.02
Blocking / releasing of a transaction via data carrier	EUR 0.04
Manual linking of two transactions	EUR 0.075
Automatic linking of two or more transactions	EUR 0.075*
Cancellation of a linking of transactions	EUR 0.00

\* If an automatic linking of two or more transactions is selected by a Clearing Member, the use of this service shall be charged in the maximum amount of EUR 1,500 per Clearing Member and month. If an automatic linking of two or more transactions is selected by one or more settlement institutions commissioned by the Clearing Member, the use of this service shall be charged to the respective Clearing Member in the maximum amount of EUR 1,500 per settlement institution and month.

### 8.2 Service Fees for Provision of Data via Online Requests

In the event of an extraordinarily high utilisation of the system by a Clearing Member, a fee shall be levied for the online request of transactions, to the extent that the number of requests determined by Eurex Clearing AG ("exemption limit") has been exceeded. This exemption limit is determined by various variables and depends on the number of transactions to be cleared as well as on the quantity of use of the system functions per day which are available by means of the gross delivery management.

The exemption limit for charge-free online requests of transactions per day, Clearing Member and market (FSE, Eurex Bonds and/or Eurex Repo) shall be calculated as follows:

Exemption limit = 0.25 x number of transactions per market which are settled for the first time in part on the day  
or which are immediately settled in whole  
+ 2.00 x quantity of use of the gross delivery management functions (marking of transactions for gross / net processing, blocking / releasing of transactions, manual / automatic linking of transactions).

The basis for the counting of online requests and the calculation of the fees shall be the data packages sent due to the request; one data package may comprise up to 12 transactions.

For the provision of data packages exceeding the exemption limit, Eurex Clearing AG shall charge the following fee:

- per data package EUR 0.05

### 8.3 Service Fees for Marking and Separating Blocked Transactions

Pursuant to the specifications for delivery processes of Derivatives Transactions (Chapter II of the Clearing Conditions), of Eurex Bonds transactions (Chapter III of the Clearing Conditions), of Eurex Repo transactions (Chapter IV of the Clearing Conditions) and of FSE transactions (Chapter V of the Clearing Conditions) determined by Eurex Clearing AG, Eurex Clearing AG offers its Clearing Members the service to mark blocked transactions in a netting block after the conclusion of the Same Day Settlement (SDS2) respectively the Day-Time Processing (DTP) of Clearstream Banking AG, Frankfurt, on the day of the contractual settlement day for the respective transaction or on the day of the respectively intended delivery. In the respective reports, marked transactions shall, with respect to the relationship between the respective Clearing Member and its customer, be marked and separated out as "open", i. e. as not completed.

For the marking of blocked transactions in the netting block and the separating out thereof in reports, the following fees shall be levied:

Service:	Fee per Blocked Transaction and Day after SDS2/DTP of the Contractual Settlement Day
Marking / separating of blocked transactions in the netting block after SDS2/DTP	EUR 0.05
Marking / separating of blocked transactions in the netting block after SDS2/DTP, in the event of additional use of "deferred cash accounting"	EUR 0.10*

\* A monthly minimum fee in the amount of EUR 700 shall be charged to each Clearing Member.

## 8.4 Service Fees for Provision of Reports

Service:	Fee per Report and Month:
Risk Based Margining Reports	EUR 0.00
Raw data reports for Clearing Member or settlement institution (FSE transactions only)	EUR 0.00
Formatted reports for Clearing Member or settlement institution (Eurex Bonds transactions and/or Eurex Repo transactions)	EUR 0.00 EUR 50.00*
Formatted reports for Clearing Member or settlement institution	EUR 300.00****
Raw data reports or formatted reports for Exchange participants** of the Frankfurt Stock Exchange	EUR 300.00**
Raw data reports or formatted reports for trading participants** of Eurex Bonds and/or Eurex Repo	EUR 300.00*** EUR 350.00*

\* If the reports are sent via S.W.I.F.T., an additional fee will be charged for raw data reports

\*\* With the consent of the Clearing Member

\*\*\* If both the raw data report and the formatted report are provided in parallel, only the provision of one report shall be charged.

\*\*\*\* If Clearing Members/Settlement Institutions receive formatted reports for transactions at FSE as well as Eurex Bonds and/or Eurex Repo, fees will be charged for one report only.

## 8.5 Service Fees for Master Data Management

Service:	Fee per Change and Settlement Account
Change of the standard release procedure (positive / negative method)	EUR 100.00
Change of the standard processing procedure (gross / net processing)	EUR 100.00
Change of the settlement netting unit	EUR 100.00
Change of the marking / separating method of blocked transactions	EUR 100.00
Delete / Add a settlement account	EUR 100.00

## 9 Service Fees for intra-day Exchange of Collaterals

In accordance with the specification determined by Eurex Clearing AG for an intra-day exchange of a cash margin as deposited and a collateral in securities or book-entry securities (Wertrechte), or an intra-day exchange of a collateral in securities or book-entry securities (Wertrechte) as deposited and collateral in securities or book-entry securities (Wertrechte) other than those deposited, Eurex Clearing AG shall charge a service fee in the amount of EUR 50.00 or CHF 80.00 for each such exchange.

The respective Service fees shall be charged without turnover tax.

## 10 Due Dates

The fees to be paid for the Clearing Membership pursuant to Number 1 shall be payable as follows:

- (1) The admittance fee pursuant to Number 1 Paragraph 1 letter a) shall be payable at the time of the granting of the Clearing Membership.
- (2) The annual fees pursuant to Number 1 Paragraph 1 letter b) shall be payable by the end of the month of January.

If a Clearing Membership is granted after the first quarter of the calendar year, the annual fee for such year shall be calculated on a pro rata basis based on the remaining calendar quarters, including the quarter of admission; such fee shall be payable upon receipt of an invoice.

In case the Clearing Member resigns the clearing license, Eurex Clearing AG shall remunerate the fee for the current year on a pro-rata basis. The portion of the fees which would be levied for the quarters following the resignation shall be remunerated.

- (3) The transaction fees or service fees pursuant to Number 2, , Number 5 and Number 6 shall be payable on the third Exchange day of the calendar month following the relevant transaction or the use of the relevant services.
- (4) The service fees for an intra-day exchange of collaterals pursuant to Number 8 shall be payable on the third Exchange day of the calendar month following such exchange.

## 11 Applicable Law and Place of Jurisdiction

- (1) This Price List shall be subject to the laws of the Federal Republic of Germany.
- (2) Exclusive Place of Jurisdiction for any disputes arising in relation with this Price List shall be Frankfurt / Main.

## 12 Amendments and Supplements

- (1) Eurex Clearing AG reserves the right to amend to and/or supplement the Price List.
- (2) Any amendments and / or supplements to the Price List shall be announced to the clearing members no later than ten business days prior to their taking effect.
- (3) The Clearing Member accepts the amendments to the Price List, provided it does not file an objection in writing with Eurex Clearing AG, within 10 exchange days after the publication. In the case of an objection against the amendments to the Price List, Eurex Clearing AG reserves the right to terminate, the Clearing License of the respective Clearing Member pursuant to Chapter I number 2.4 Paragraph 2 of the Clearing Conditions for Eurex Clearing AG or to dispose the suspension of the Clearing License according to Chapter I number 2.4 Paragraph 3 of the Clearing Conditions of Eurex Clearing AG.
- (4) The respective version of the Price List valid at the time is available for download on the internet ([www.eurexchange.com](http://www.eurexchange.com)).

**Euronext.Liffe**

## Equity Portfolio

# Summary of trading fees for equity derivatives contracts



Version 2, January 2007

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- Euronext Amsterdam Derivative Markets, which is a regulated market under Dutch Law;
- Euronext Brussels Derivatives Market, which is a regulated market under Belgian Law;
- Euronext Lisbon Futures and Options Market, which is a regulated market under Portuguese Law;
- LIFFE Administration and Management, which is a Recognised Investment Exchange under English Law;
- MATIF and MONER, which are regulated markets under French Law.

All are regulated markets under the European Union's Investment Services Directive.

Euronext N.V.  
PO Box 19163  
1000 GD Amsterdam  
The Netherlands  
Tel: +31 (0)20 550 4444



# Contents

Introduction	2
Amsterdam market	3
Brussels market	4
Lisbon market	5
London market	6 - 8
Paris market	9 - 12

# Introduction

This document sets out the trading fees for Euronext.liffe's equity derivatives products available via the central order book and via the Prof facility in Amsterdam.

Euronext.liffe has derivatives markets in Amsterdam, Brussels, Lisbon, London and Paris and offers the following equity derivatives products:

- Stock options (individual equity options)
- Index futures and index options
- Universal Stock Futures (USFs) and Portuguese single stock futures
- Tracker options

For further information about trading fees please contact one of our equity product teams using the details at the back of this document.

## Clearing fees

For details about clearing, exercise and assignment fees, and cash settlement fees, please contact LCH.Clearnet ([www.lchclearnet.com](http://www.lchclearnet.com)).

## Integrated Wholesale Services

Euronext.liffe offers three integrated wholesale services for equity derivatives: Afirm, Bclear and Cscreen.

The three services provide a flexible, simple, secure and low-cost means of conducting wholesale equity derivatives business.

Separate fee schedules and further information about Afirm, Bclear and Cscreen are available from our website:

[www.euronext.com/abc](http://www.euronext.com/abc)

# Amsterdam market

The following fees apply to central market trades and Prof trades<sup>3</sup>.

Options		Trading Fee <sup>4</sup> (per lot)		
	Premium	Broker (client account)	Member <sup>5</sup> (own account)	Liquidity <sup>1</sup> provider and preferential classes
<b>Stock Options</b>		€0.75	€0.15	€0.07
<b>Index Options</b> (AEX-index® Options: contract size 100)	≤ €0.05	€0.00	€0.15	€0.07
	€0.06 – €0.65	€0.75	€0.15	€0.07
	> €0.65	€1.30	€0.15	€0.07
<b>Index Options</b> (Light AEX-index® Options: contract size 10)	≤ €0.05	€0.00	€0.15	€0.07
	> €0.05	€0.75	€0.15	€0.07
<b>Maximum Fee Per Order (including combination orders)<sup>2</sup></b>		€160	€80	€40

Futures		Trading Fee (per lot)	
		Broker (client account)	Member <sup>5</sup> (own account)
<b>Index Futures</b> (AEX-index® Futures: contract size 200)		€0.97	€0.32
<b>Index Futures</b> (Light AEX-index® Futures: contract size 20)		€0.42	€0.12
<b>Maximum Fee Per Order (including combination orders)</b>		€160	€80

## Notes

<sup>1</sup> Liquidity providers pay the liquidity provider fee in the ECCs (Euronext Class Combinations) they are assigned to (up to €40 per order) and the member own account fee in all other option classes (up to €80 per order).

<sup>2</sup> Combination orders are defined as orders in a single option class or a single futures class.

<sup>3</sup> For Prof trades the initiator's order must comply with the minimum order size (250 contracts).

<sup>4</sup> Fees are calculated on class level.

<sup>5</sup> Members acting as Dealer can designate four option classes as preferential class per member. The fee for transactions in preferential classes is equal to the liquidity provider fee instead of the member own account fee. The preferential class fee will be applied to transactions when the Dealer uses one of his own ITMs, as long as the trades are recorded on the market maker account at LCH. Clearnet. S.A.

# Brussels market

Brokers (House and Client)	Premium	Trading Fees
Stock Options		€0.55
Index Options (BEL20®)	≤ 25 index points	€0.20
	> 25 index points	€0.40
Index Futures (BEL20®)		€0.52

Market Makers	Premium	Trading Fees
Stock Options		€0.10
Index Options (BEL20®)	≤ 10 index points	€0.00
	> 10 ≤ 25 index points	€0.10
	> 25 index points	€0.20
Index Futures (BEL20®)		€0.05

## Lisbon market

<b>Futures</b>	<b>Trading Fees</b>
<b>Index Futures (PSI 20)</b>	€0.65
<b>Single Stock Futures<sup>1</sup></b>	€0.10
<b>Single Stock Futures – Sonae</b>	€0.08

<sup>1</sup> Excludes trading fees for Sonae Single Stock Futures

## London market

Brokers and Members	Number of lots	Trading Fee (per lot, per side)
<b>Stock Options</b>		37p <sup>2</sup>
Vodafone <sup>1</sup>	< 499	37p
	500 > 2,499	25p
	2,500 > 4,999	15p
	5,000 > 9,999	10p
	10,000 >	5p
<b>Index Futures and Options</b> (excluding FTSEurofirst 80 and 100 Index Futures and Options)		25p <sup>2</sup>
<b>Universal Stock Futures (USFs)</b>		25p <sup>3</sup> €0.35 <sup>4</sup>
<b>USFs available through the MATCH Facility</b>		1 basis point <sup>5</sup>

<sup>1</sup> The Vodafone fee discount scheme only applies to proprietary business in Vodafone Group plc Equity Option Contracts traded on LIFFE CONNECT®.

<sup>2</sup> LIFFE Recognised Strategy Trades in Individual Equity Options contracts and Index Options contracts will continue to be charged at just one and a half times the per lot fee irrespective of the number of legs involved in the strategy. In addition, consistent with existing Exchange practice, there shall be no transaction charge in respect of the stock leg of a Stock Contingent Trade. Please note that this is not applicable to Bclear, nor to FTSE100 Index FLEX® Options (FLX)

<sup>3</sup> USF Contracts based on shares listed on NASDAQ or the New York Stock Exchange.

<sup>4</sup> USF Contracts based on shares listed on these exchanges: Borsa de Madrid, Borsa Italiana, Copenhagen Stock Exchange, Deutsche Börse, Euronext Amsterdam, Euronext Brussels, Euronext Paris, Helsinki Stock Exchange, Oslo Børs, Stockholmsbörsen, Virt-x.

<sup>5</sup> The Euronext.liffe transaction fee in respect of USF Contracts based on shares listed on the London Stock Exchange (traded through the MATCH Facility) is 0.01% (1 basis point) of the notional value per side, per lot, i.e.: ((contract price x number of shares per contract) x 0.01/100) per lot, per side.

Market Makers	Volume Bands (lots)	Trading Fees (per lot, per side)	
		Primary Market Makers (PMMs <sup>1</sup> )	Designated Market Makers (DMMs <sup>2</sup> )
<b>Stock Options</b>		No fees for Market Maker volume	Discount fee dependent on ranking
<b>FTSE 100 Index Options<sup>3</sup></b>	< 50,000		25p
	50,001 > 100,000		20p
	100,001 > 350,000		15p
	350,001 >		10p
<b>Universal Stock Futures (USFs)</b>		No fees for Market Maker volume	

#### Notes on Market Making Schemes

<sup>1</sup> Individual Equity Options – Primary Market Maker Scheme

**Effective date of current scheme:** 30 April 2006 – 30 March 2007

**Obligations:** for details of PMM obligations and further information about the PMM scheme, please refer to Euronext.liffe Circular No. 06/07 (14 March 2006)

#### Fees:

PMMs will be exempt from Euronext.liffe transaction charges in respect of business transacted by them in a market making capacity in those contracts in which they act as the PMM, including market making business “claimed” by the market maker.

## 2 Individual Equity Options – Designated Market Maker Scheme

**Effective date of current scheme:** 3 July 2006 – 29 June 2007

**Obligations:** for details of DMM obligations and further information about the DMM scheme, please refer to London Circular No. 05/15 (24 June 2005)

**Fees:**

DMMs will receive transaction fee discounts on all business transacted by them in a market making capacity in those Contracts in which they act as a DMM (“Qualifying Business”).

The percentage level of the DMM fee discount provided in respect of Qualifying Business will be scaled according to the DMM's monthly ranking for all of the member's business in market assigned volume in each option within the Scheme, as follows:

DMM monthly volume ranking	Trading Fee discount	DMM monthly volume ranking	Trading Fee discount
1st	75%	6th	40%
2nd	70%	7th	35%
3rd	65%	8th	30%
4th	60%	9th	25%
5th	50%	10th or lower	20%

Transaction fee discounts will be effected by way of rebate.

## 3 FTSE 100 Index Option (ESX) – Designated Market Maker (DMM) Scheme

**Effective date of current scheme:** 3 July 2006 until close of business on 29 June 2007

**Obligations:** for details of DMM obligations and further information about the DMM scheme please refer to London Circular No. 05/13 (23 June 2005).

**Fees:**

A transaction fee discount structure will apply to “qualifying market making business” (i.e. excluding customer business). Transaction fee discounts shall apply to that proportion of each DMM's cleared volume in the Contract which exceeds a threshold of 50,000 lots per month as set out above. In practice, the transaction fee discounts will be effected by way of rebate.



## Paris market

Brokers and Members	Contract size	Order Size <sup>1</sup>	Trading Fee
Stock Options	10 shares	< 60,000 lots	€0.06 per contract
		≥ 60,000 lots	€160 per trade <sup>2</sup> €80 per trade <sup>2</sup>
	100 shares	< 6,000 lots	€0.55 per contract
		≥ 6,000 lots	€160 per trade <sup>2</sup> €80 per trade <sup>2</sup>
CAC 40® Index Options	€10 per index point (PXA)	€0.20 (Maximum 1% of traded amount)	
CAC 40® Index Futures		€0.14	
FTSEurofirst 80 and 100 Index Futures		€0.20	
Tracker Options		€0.60 (Maximum 1% of traded amount)	

<sup>1</sup> In the case of a strategy, the order size applies to each leg of a strategy trade.

<sup>2</sup> €160 per trade for Client accounts (C accounts) and €80 per trade for House and Market Makers' accounts (H and M accounts).

Market makers will be charged **daily** on the following basis:

Market Makers	Contract size	Order size	Primary Liquidity Providers (PLP) and Permanent Market Makers (PMM)	Responding Market Makers (RMM)
Stock Options	10 shares	< 60,000 lots	€0.03	€0.04
		≥ 60,000 lots	€80 per trade	€80 per trade
	100 shares	< 6,000 lots	€0.30	€0.40
		≥ 6,000 lots	€80 per trade	€80 per trade
CAC 40® Index Options	€10 per index point (PXA)		€0.02 (Maximum per trade: 1% of traded amount)	

At the end of each month, depending on their performance for the considered month, PLPs, PMMs and RMMs will be refunded, or charged to pay the trading fees defined in the following tables:

Stock Options	PMM (for classes on which the PMM has obligations)		RMM and PMM (for classes on which the PMM has no obligations)	
	Trading fees (€ per contract) <sup>1</sup>		Trading fees (€ per contract) <sup>1</sup>	
Monthly performance (MP)				
Contract Size	10 shares	100 shares	10 shares	100 shares
$\geq 80\%$	€0.005	€0.05	€0.02	€0.2
$70\% \leq MP < 80\%$	€0.01	€0.1	€0.03	€0.3
$60\% \leq MP < 70\%$	€0.03	€0.3	€0.04	€0.4
$< 60\%$	€0.06	€0.55	€0.06	€0.55

<sup>1</sup> For equity options there will not be any rebate or additional charge for trades with an order size  $\geq 60,000$  lots (contract size of 10 shares) or  $\geq 6,000$  lots (contract size of 100 shares). In this case the trading fee does not depend on the monthly performance.

## Primary Liquidity Providers

Stock Options	PLP (for classes on which the PLP has obligations)
Monthly performance by group	Trading fees (€ per contract)
$\geq 90\%$	€0.05
$80\% \leq MP < 90\%$	€0.10
$70\% \leq MP < 80\%$	€0.30
$< 70\%$	€0.55

## Summary of trading fees for equity derivatives contracts

CAC40® index options	PMM (with obligations on CAC40® Index options)	RMM
Monthly performance	Trading fees (€ per contract) <sup>2</sup>	Trading fees (€ per contract) <sup>2</sup>
≥ 80%	€0.05	€0.1
60% ≤ MP < 80%	€0.1	€0.15
< 60%	€0.20	€0.20

<sup>2</sup> The maximum trading fee per trade is equal to 1% of the traded amount.

Full details about the CAC40® Index option contract (PXL) are available at [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

## Further information

### Amsterdam Equity Products

**Tel:** +31 (0)20 550 6315

**Fax:** +31 (0)20 550 4975

**Email:** [derivativesamsterdam@euronext.com](mailto:derivativesamsterdam@euronext.com)

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### Brussels Equity Products

**Tel:** +322 509 9814

**Email:** [derivativesbrussels@euronext.com](mailto:derivativesbrussels@euronext.com)

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### Lisbon Equity Products

**Tel:** +351 21 790 00 47

**Email:** [derivativeslisbon@euronext.com](mailto:derivativeslisbon@euronext.com)

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### London Equity Products

**Tel:** +44 (0)20 7379 2200

**Email:** [equities@liffe.com](mailto:equities@liffe.com)

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### Paris Equity Products

**Tel:** +33 (0)1 49 27 19 54

**Email:** [derivativesparis@euronext.com](mailto:derivativesparis@euronext.com)

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### Web:

[www.euronext.com/stockoptions](http://www.euronext.com/stockoptions)

[www.euronext.com/indexderivatives](http://www.euronext.com/indexderivatives)

[www.euronext.com/usf](http://www.euronext.com/usf)

[www.euronext.com/trackeroptions](http://www.euronext.com/trackeroptions)

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**Amsterdam**

P.O. Box 19163,  
1000 GD Amsterdam,  
The Netherlands.

Tel: +31 (0)20 550 4444

Fax: +31 (0)20 550 4900

**Lisbon**

Av. da Liberdade, no° 196, 7° Piso,  
1250-147 Lisbon,  
Portugal.

Tel: +351 21 790 00 00

Fax: +351 21 795 20 26

**Paris**

39, rue Cambon,  
75039 Paris Cedex 01,  
France.

Tel: +33 (0)1 49 27 10 00

Fax: +33 (0)1 49 27 11 71

**Brussels**

Palais de la Bourse/Beurspaleis,  
Place de la Bourse/Beursplein,  
1000 Brussels,  
Belgium.

Tel: +32 (0)2 509 12 11

Fax: +32 (0)2 509 12 12

**London**

Cannon Bridge House,  
1 Cousin Lane,  
London EC4R 3XX,  
United Kingdom.

Tel: +44 (0)20 7623 0444

Fax: +44 (0)20 7588 3624

[www.euronext.com/derivatives](http://www.euronext.com/derivatives)

**January 2007**

**4594/Jan-06/500/NO**



## LONDON NOTICE No. 2822

ISSUE DATE: 7 December 2006  
EFFECTIVE DATE: 1 January 2007

### SUBSCRIPTIONS, FEES AND CHARGES FROM 1 JANUARY 2007

#### Executive Summary

This Notice informs members of the subscriptions, fees and charges from 1 January 2007.

1. The Exchange has determined the subscriptions, fees and charges that shall become effective on and from 1 January 2007 for the London market. These are set out in the Attachment to this Notice.

For further information in relation to this Notice, members should contact their Account Manager.

Web site: [www.euronext.com/derivatives](http://www.euronext.com/derivatives)

The Euronext Derivatives Markets ("Euronext.liffe") include the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets.

**Euronext NV, PO Box 19163, 1000 GD Amsterdam, The Netherlands**

**THE LONDON MARKET****SUBSCRIPTIONS, FEES AND CHARGES FROM 1 JANUARY 2007**

The following rates apply with effect from 1 January 2007 until further notice. All charges listed below are shown in Pounds Sterling (unless stated otherwise) and are exclusive of any applicable VAT. Explanatory notes are provided on pages 7 - 9.

**From**                      **As at**  
**1.1.07**                      **31.12.06**

**1. CHARGES APPLICABLE TO ALL MEMBERS**

<b>Membership Subscription</b>	£5,000	£5,000
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**2. LIFFE CONNECT® TRANSACTION CHARGES (per side, per lot)<sup>1</sup>**

Note: The Exchange from time to time provides contract-specific incentive schemes. These are covered by separate Notices.

Three Month Euro (EURIBOR) Futures, Short Sterling Futures, Three Month Euroswiss Futures and Options, Long Gilt Futures and Options, JGB Futures Contracts	£0.25	£0.25
Swapnote® Futures and Options Contracts	£0.15	£0.15
Three Month Euroyen (TIBOR) Futures Contract	¥45	¥45
Three Month Eurodollar Futures and Options (including One Year Mid-Curve Options)	\$0.39	\$0.39
One Month Euro Overnight Index Average ("EONIA") Indexed Contract	£0.15	£0.15
Euribor and Short Sterling Option Contracts (including One Year Mid-Curve Options)	£0.22	£0.22
Equity Index Futures and Options Contracts (including FTSE 100, FTSE 250, FTSE Eurotop 100, MSCI Euro and MSCI Pan-Euro).	£0.25	£0.25
Universal Stock Futures ("USF") Contracts (other than those available through the MATCH Facility and USF Contracts based on shares listed on the NASDAQ Stock Market or the New York Stock Exchange)	€0.35	€0.35
USF Contracts available through the MATCH Facility <sup>2</sup>	1 basis point	1 basis point
USF Contracts based on shares listed on the NASDAQ Stock Market or the New York Stock Exchange	£0.25	£0.25
Individual Equity Option Contracts	£0.37	£0.37
Stock legs of Stock Contingent Trades (including those executed through Bclear)	Nil	Nil
Commodity Futures Contracts <sup>3</sup>	£0.50	£0.50
Commodity Option Contracts	£0.25	£0.25



### 3. BCLEAR TRANSACTION CHARGES<sup>4</sup>

#### Individual Equity Options

	Per side, per lot	Fee cap	
		Proprietary Business	Client Business
Austrian	€0.15	€80	€160
Belgian	€0.15	€80	€160
Danish	€0.15	€80	€320
Dutch	€0.15	€80	€160
Finnish	€0.15	€80	€320
French	€0.15	€80	€160
German	€0.05	€80	€160
Greek	€0.15	€80	€320
Irish	€0.15	€80	€160
Italian	€0.10	€80	€160
Norwegian	€0.15	€80	€320
Portuguese	€0.15	€80	€160
Spanish	€0.05	€80	€320
Swedish	€0.15	€80	€320
Swiss	€0.15	€80	€320
UK	£0.25	£60	£120

#### Index Futures & Options

	Per side, per lot	Fee cap	
		Proprietary Business	Client Business
FTSE 100 Index Futures and Options	£0.22	£600	£1,200
CAC 40 <sup>®</sup> Index Futures and Options	€0.30	€800	€1,600
AEX <sup>®</sup> Index Futures and Options	€0.70	€800	€1,600
BEL 20 <sup>®</sup> Index Futures and Options	€0.30	€800	€1,600
PSI 20 <sup>®</sup> Index Futures	€0.30	€800	€1,600
FTSEurofirst 80 Index Futures and Options	£0.15	£600	£1,200
FTSEurofirst 100 Index Futures and Options	£0.15	£600	£1,200
FTSE 250 Index Futures	£0.22	£600	£1,200
FTSE Eurotop 100 Index Futures	£0.22	£600	£1,200
FTSEurofirst 300 Index Futures	£0.22	£600	£1,200
MSCI Euro Index Futures	£0.22	£600	£1,200
MSCI Pan-Euro Index Futures	£0.22	£600	£1,200

#### Universal Stock Futures (USFs)

	Per side, per lot	Fee cap	
		Proprietary Business	Client Business
USF Contracts (excluding Contracts based on shares listed on the London Stock Exchange, New York Stock Exchange and NASDAQ Stock Market)	€0.25	€240	€480
USF Contracts based on shares listed on the London Stock Exchange, New York Stock Exchange and NASDAQ Stock Market	£0.17	£160	£320

## BCLEAR TRANSACTION CHARGES (Continued)

### Variance Futures Contracts

	Per side, per lot	Fee cap	
		Proprietary Business	Client Business
<b>AEX<sup>®</sup> Index and CAC 40<sup>®</sup> Index</b>	€6.75	€1,600	€3,200
<b>FTSE 100 Index</b>	£6.75	£1,500	£3,000

## 4. CHARGES APPLICABLE TO COMMODITY CONTRACTS

	<u>From</u> <u>1.1.07</u> £	<u>As at</u> <u>31.12.06</u> £
<u>Grading fees (seller only)</u>		
Cocoa		
Standard Delivery Unit	54	54
Standard Delivery Unit – appeal	61	61
Large Delivery Unit	380	380
Large Delivery Unit – appeal	430	430
Bulk Delivery Unit	3,200	3,200
Bulk Delivery Unit – appeal	3,400	3,400
Robusta Coffee	22	22
Robusta Coffee – appeal	25	25

## 5. CHARGES APPLICABLE TO LIFFE CONNECT<sup>®</sup>

These charges are applicable to customers located within 5km of the Euronext.liffe points of presence (“PoPs”) in London, Paris, Brussels, Amsterdam and Lisbon.

Account managers will notify those members whose locations are further than 5km from the appropriate PoP and inform them of applicable charges.

Members located in countries other than Belgium, France, The Netherlands, Portugal, and the United Kingdom will have a Minimum Annual Volume Requirement<sup>5</sup> (“MAVR”). LIFFE General Notice No. 2093, issued on 30 August 2002, provides further information in connection with these charges.

The LIFFE CONNECT<sup>®</sup> market infrastructure is also able to support Post Trade Services. The charges for Post Trade Services are noted in section 7 below.

### Installation of network access connections to LIFFE CONNECT<sup>®</sup>

	<u>From</u> <u>1.1.07</u> €	<u>As at</u> <u>31.12.06</u> €
Each Standard <sup>6</sup> connection, including gateways	12,500	12,500
Each HSRP <sup>6</sup> connection, including gateways	22,500	32,500
Upgrade of Standard to HSRP connection, including gateways <sup>7</sup>	10,000	20,000
Each additional gateway	5,000	5,000

	<b><u>From</u></b> <b><u>1.1.07</u></b>	<b><u>From</u></b> <b><u>31.12.06</u></b>
<b>Annual rentals</b>	<b>€</b>	<b>€</b>
Each Standard or HSRP connection	25,000	25,000
Each VAN connection	10,000	15,000
Each ASP <sup>8</sup> connection	10,000	10,000
Each VPN connection	5,000	5,000

## Relocations and Moves<sup>9</sup>

For this type of change, Euronext.liffe strongly recommends a parallel installation, installed on the same basis as shown on the previous page. Members should contact their Account Manager for further information.

## 6. PRICE INJECTION CHARGES<sup>10</sup>

For all products other than Euribor Futures, these charges relate to the daily usage of bandwidth based on the limits specifically allocated to each member. The charge is per message.

	<b><u>From</u></b> <b><u>1.1.07</u></b> <b>£</b>	<b><u>As at</u></b> <b><u>31.12.06</u></b> <b>£</b>
Up to message allocation	No charge	No charge
Between 100% and up to 110% of message allocation	£0.070	£0.070
Above 110% and up to 120% of message allocation	£0.140	£0.140
Above 120% of message allocation	£0.175	£0.175

For Euribor Futures only, a 2:1 order-to-trade ratio applies (i.e. the Automated Price Injection Model must achieve 1 lot traded for every 2 order messages to avoid charges). Any messages which exceed the 2:1 ratio will be charged at 17.5p.

## 7. POST TRADE SERVICES

This section details annual service charges for access to post trade data. Where LIFFE CONNECT<sup>®</sup> market infrastructure exists or is being ordered, there are no additional infrastructure charges. For customers without LIFFE CONNECT<sup>®</sup> market infrastructure, LIFFE offers two access solutions: (i) a 64k leased line solution; and (ii) a Virtual Private Network (“VPN”) solution. Charges for a 64k leased line or a VPN solution are in addition to any post trade services accessed via such solutions.

	<b><u>From</u></b> <b><u>1.1.07</u></b> <b>£</b>	<b><u>As at</u></b> <b><u>31.12.06</u></b> <b>£</b>
<b>Infrastructure Charges</b>		
<b>LIFFE CONNECT<sup>®</sup> infrastructure</b>	No extra charge	No extra charge
<b>64k solution</b>		
Installation per 64k infrastructure	5,000	5,000
Rental per 64k infrastructure	5,000	5,000

	<b><u>From</u></b> <b><u>1.1.07</u></b> £	<b><u>As at</u></b> <b><u>31.12.06</u></b> £
<b>VPN via the Internet<sup>11</sup></b>		
Set-up per VPN connection	1,500	1,500
Rental per VPN connection	2,000	2,000
<b>Annual Service Charges</b>	<b>£</b>	<b>£</b>
<b>TRS “terminal type” access<sup>12</sup></b>		
Each IP connection	3,000	3,000
<b>TSCS PC Gateway</b>		
TSCS IP connection with PC Gateway software	15,000	15,000
<b>TRAMP IP connection</b>		
Each connection	12,500 per connection	12,500 per connection

## **Explanatory Notes**

### **1. Transaction Charges**

The transaction charges set out in section 2 only relate to those transactions that are effected/submitted through LIFFE CONNECT®.

LIFFE Recognised Strategy Trades in Interest Rate, Equity Index and Equity Option Contracts (excluding Euribor and Short Sterling Option Contracts) will continue to be treated at just one and a half times the normal per lot fee irrespective of the number of legs involved in the strategy. In the case of Equity and Index Options, these rebates do not apply to volatility trades and Stock Contingent Trades.

Pack and Bundle strategies in Euribor and Short Sterling Futures Contracts will continue to be charged on a per side, per strategy basis, according to the following table:

Strategy	Euronext.liffe Transaction Fee (per side, per strategy)
White Pack	£0.82
Red Pack	£0.62
Green Pack	£0.42
Blue Pack	£0.00
Gold Pack	£0.00
Two Year Bundle	£1.04
Three Year Bundle	£0.96
Four Year Bundle	£0.88
Five Year Bundle	£0.80

Unless explicitly stated otherwise, transaction charges do not include LCH.Clearnet Ltd clearing fees, tender fees, cash settlement and options exercise and assignment fees.

### **2. USF Contracts available through the MATCH Facility**

The LIFFE transaction fee in respect of USFs traded through the MATCH Facility will be 0.01% (1 basis point) of the notional value per side per lot, i.e.:

$((\text{contract price} \times \text{size of the contract}) \times \text{number of contracts traded}) \times 0.01/100.$

### **3. Cocoa Futures Levy**

A penny per side, per lot will be added to the Cocoa Futures transaction charge for The Biscuit, Cake, Chocolate and Confectionery Alliance.

### **4. Bclear Transaction Charges**

Fees will be charged on a per side, per lot basis, subject to a fee cap per transaction. Such fee caps shall apply to all products. The fee caps differ depending on whether business is allocated to the member's own/House account or to the member's client accounts. For trades with multiple legs, each leg is charged separately, up to the fee cap (i.e. for these purposes, each leg is treated as a separate transaction).

Members should note that the transaction charges applicable to recognised strategy trades in respect of LIFFE CONNECT® business do not apply to recognised strategy trades reported through Bclear.

### **5. Minimum Annual Volume Requirement**

The MAVR is the minimum total amount of transaction fees which a member must pay to the Exchange for each calendar year. LIFFE will credit the member's MAVR in respect of the fees paid by

the member for its traded volume executed on LIFFE CONNECT<sup>®</sup> at the rates of credit established by the Exchange and notified to the member.

An MAVR applies to each direct network access connection to LIFFE CONNECT<sup>®</sup> (excluding access via a Value Added Network) for all members located outside Belgium, France, The Netherlands, Portugal and the United Kingdom.

In respect of a member's first connection, a deposit for the MAVR may be required. (The size of deposit will vary with location.) Any deposit that may have been paid by the member will be refunded once the MAVR has been met in full.

In respect of most members who are active on LIFFE CONNECT<sup>®</sup>, the credit against the MAVR referred to above is likely to be sufficient so as to ensure that no "un-recovered" MAVR will arise. However, if the member fails to trade sufficient business to meet its MAVR, the member will be required to pay LIFFE the difference between the MAVR and the actual amount of transaction fees paid by the member to LIFFE for the first MAVR year. In the second and subsequent MAVR years, LIFFE may invoice the member for this difference on a three-monthly pro-rata basis.

For each new connection the annual period over which the MAVR will be calculated will commence at the date of a member becoming active on LIFFE CONNECT<sup>®</sup> or sixty days from the installation date.

For the avoidance of doubt, in the event that the member is or subsequently becomes a Market Maker, the member will still be required to fulfil its MAVR. All trades by a Market Maker contribute towards the MAVR, whether they are discounted (in part or in full) or fully chargeable. In cases where the trades are discounted, the full listed price of the transaction is credited to the MAVR requirement.

#### **6. Standard connection/HSRP connection**

A LIFFE CONNECT<sup>®</sup> Standard connection consists of two high speed data circuits, one router, one network switch and two LIFFE CONNECT<sup>®</sup> gateways. A LIFFE CONNECT<sup>®</sup> HSRP connection consists of two high speed data circuits, two routers, two network switches and four LIFFE CONNECT<sup>®</sup> gateways. If a customer needs more than the allotted number of gateways, additional gateways can be ordered at a charge of €5,000 each.

#### **7. Upgrade of Standard to HSRP connection**

For a one-off charge of €10,000, customers can have a LIFFE CONNECT<sup>®</sup> Standard connection upgraded to an HSRP connection. The HSRP installation will include four gateways. If the customer requires more than four gateways, then these can be provided at the same time as the upgrade at a charge of €5,000 per each additional gateway.

#### **8. Application Service Providers ("ASPs")**

ASPs offer managed services to Euronext.liffe customers by housing their gateways and infrastructure within a data centre.

#### **9. Relocation and Moves**

For relocation of LIFFE CONNECT<sup>®</sup> market infrastructure to new premises, LIFFE recommends a parallel installation, as this is relatively risk free compared with moving PTT circuits and LIFFE equipment on a nominated date. If the customer prefers the B end shift option, PTT costs for shifting the circuits will be added to the LIFFE installation costs shown in Section 5. PTT costs for B end shifts are variable, dependent on the amount of work required to shift the circuits. For more information, members should contact their Account Manager.

#### **10. Price Injection Charges**

The charging arrangements are set out in full in LIFFE General Notice No. 2370, issued on 5 March 2004.

**11. VPN Connection via the Internet**

The Virtual Private Network (or “VPN”) connection provides a method of accessing LIFFE’s Post Trade Services via the Internet. For more details about this offering, members should contact their Account Manager. The costs of any Post Trade Services provided via the VPN or 64k solutions are additional, as stated in Section 7.

**12. Trade Registration System (“TRS”) terminal type access**

Printers and asynchronous terminals are no longer provided by LIFFE for TRS terminal type services. All new requests for TRS terminal type services are now supplied as IP connections via customer supplied terminal emulation software. The IP terminal connections are not location dependent. The asynchronous technology (modems and terminal servers) will be phased out in due course.

**General**

The Exchange reserves the right to charge other than in accordance with the standard tariff.

## Korea Exchange



## Korea Exchange

### <Exchange Fee Schedule>

Product		Type	Fee
Stocks	Stock	Trading	0.0055575%
	DR		
	Warrant		
	ETF		
	ELW		
Bond	Bond	Trading	0.00000%
	Beneficiary Certificate		0.00021375%
	ELS		
	Hybrid Tier		KRW5,000+ 0.00003%*Repo term
	Government Bond**		
	REPO		
Futures	KOSPI200	Trading	0.000513%
	Star Index	Final Settlement	
	KTB	Trading	Member : KRW 332 Customer : KRW 380
	MSB		
	CD	Final Settlement	
	US Dollar, Yen, Euro	Trading	Member : KRW 332 Customer : KRW 380
		Delivery	Member : KRW 665 Customer : KRW 760
	Gold		
Options	KOSPI200	Trading	0.021375%
	Equity	Exercise	
	Options on KTB Futures	Trading	0.021375%
		Exercise	0.0055575%
	US Dollar Options	Trading	Member : 0.019% Customer : 0.0228%
		Exercise	Member : KRW 332 Customer : KRW 380

\* 'Repo term' means the period from the settlement date of purchase price to the repurchase date

\*\*As of July 14, trading fees are exempt until floor trading is activated

**Hong Kong Exchange and Clearing Ltd.**

Updated: 19 July 2007

## 1. Hang Seng Index Futures

### Trading Fee and Levies

Exchange Fee	HK\$10.00 per contract per side
Commission Levy	HK\$0.80 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$10.80 per contract per side

***Commission*** ***Negotiable***

The amount indicated above is subject to change from time to time.

## 2. Hang Seng Index Options

### Trading Fee and Levies

Exchange Fee	HK\$10.00 per contract per side
Commission Levy	HK\$0.80 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$10.80 per contract per side

***Commission*** ***Negotiable***

The amount indicated above is subject to change from time to time.

## 3. Stock Futures

### Trading Fee and Levies

Exchange Fee	HK\$3.50 per contract per side
Commission Levy	HK\$0.16 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$3.66 per contract per side

***Commission*** ***Negotiable***

The amount indicated above is subject to change from time to time.

#### 4. Stock Options

##### Trading Tariff

Tier 1 Stock Options HK\$3.00 per contract per side

Tier 2 Stock Options HK\$1.00 per contract per side

***Commission*** ***Negotiable***

The amount indicated above is subject to change from time to time.

#### 5. HIBOR Futures

##### Trading Fee and Levies

Exchange Fee HK\$5.00 per contract per side

Commission Levy HK\$0.80 per contract per side

Investor Compensation Levy\* HK\$0.00 per contract per side

Total HK\$5.80 per contract per side

***Commission*** ***Negotiable***

The amount indicated above is subject to change from time to time.

#### 6. Mini - Hang Seng Index Futures

##### Trading Fee and Levies

Exchange Fee HK\$3.50 per contract per side

Commission Levy HK\$0.16 per contract per side

Investor Compensation Levy\* HK\$0.00 per contract per side

Total HK\$3.66 per contract per side

***Commission*** ***Negotiable***

The amount indicated above is subject to change from time to time.

#### 7. Mini - Hang Seng Index Options

##### Trading Fee and Levies

Exchange Fee HK\$2.00 per contract per side

Commission Levy HK\$0.16 per contract per side

Investor Compensation Levy\* HK\$0.00 per contract per side

Total HK\$2.16 per contract per side

***Commission*** ***Negotiable***

The amount indicated above is subject to change from time to time.

## 8. Three-Year Exchange Fund Note (EFN) Futures

### Trading Fee and Levies

Exchange Fee	HK\$6.00 per contract per side
Commission Levy	HK\$0.80 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$6.80 per contract per side

### *Commission*

*Negotiable*

The amount indicated above is subject to change from time to time.

## 9. H-shares Index Futures

### Trading Fee and Levies

Exchange Fee	HK\$3.50 per contract per side
Commission Levy	HK\$0.80 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$4.30 per contract per side

### *Commission*

*Negotiable*

The amount indicated above is subject to change from time to time.

## 10. H-shares Index Options

### Trading Fee and Levies

Exchange Fee	HK\$3.50 per contract per side
Commission Levy	HK\$0.80 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$4.30 per contract per side

### *Commission*

*Negotiable*

The amount indicated above is subject to change from time to time.

## 11. FTSE/Xinhua China 25 Index Futures

### Trading Fee and Levies

Exchange Fee	HK\$5.00 per contract per side
Commission Levy	HK\$0.80 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side

Total	HK\$5.80 per contract per side
<b><i>Commission</i></b>	<b><i>Negotiable</i></b>

The amount indicated above is subject to change from time to time.

## 12. FTSE/Xinhua China 25 Index Options

### Trading Fee and Levies

Exchange Fee	HK\$5.00 per contract per side
Commission Levy	HK\$0.80 per contract per side
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$5.80 per contract per side
<b><i>Commission</i></b>	<b><i>Negotiable</i></b>

The amount indicated above is subject to change from time to time.

## 13. Hang Seng China H-Financials Index Futures

### Trading Fee and Levies

Exchange Fee	HK\$5.00 per contract per side
Commission Levy	HK\$0.80 per contract per side
	The Commission levy will be exempted for the first six months of trading (Up to 15 October 2007) .
Investor Compensation Levy*	HK\$0.00 per contract per side
Total	HK\$5.80 per contract per side
<b><i>Commission</i></b>	<b><i>Negotiable</i></b>

The amount indicated above is subject to change from time to time.

\* Pursuant to an exemption notice made under section 25(1) of the Securities and Futures (Investor Compensation

- Levy) Rules and gazetted on 11 November 2005, no Investor Compensation Levy shall be

of a sale and purchase of futures and options contract on or after 19 December 2005 until further notice.

Transaction Fee Survey Responses



Below is a sampling of the detailed survey responses received from the aforementioned FCMs.

**Question one:**

With the complexity of fee schedules, regular modifications of fee rates and levels and reduced time windows to recapture fee adjustments, what challenges/roadblocks/investment needed to manage these fees have been created within the FCM to help monitor transaction fees?

**First response to question one:**

The complexities associated with fees can be pinpointed to the growing number of membership types across exchanges and their corresponding incentives. To manage this high-risk area, we've developed a team whose primary focus is brokerage, clearing and exchange fees. This team is a knowledge source for all fee-related concepts and is responsible for ensuring proper billing to our clients and payment to the exchanges where we do business.

**Second response to question one:**

Control-minded people are definitely needed to do the reconciliation function. They need to be connected with all other department within the firm. Also, this person must have an Information Technology (IT) based background who can manipulate data.

**Third response to question one:**

We have designed an online commission worksheet tool for sales management to use. The backbone is a price book which houses all exchange fees for the global exchanges. We designed the price book to catch misapplications and to ensure that fee schedules match the fees that are charged by the exchanges. The system also reconciles versus GMI fee schedules. Our client analytics team devotes 25 percent of one person's time towards monitoring fees, notifying sales of upcoming changes and updating the price book.

**Fourth response to question one:**

In order to better manage our fees, we have created several levels of control, some of which are automated. The biggest challenge in managing exchange and clearing fees are the additional levels of differentiation in fees the exchanges have devised. Discounts and "sales" have entered the futures environments and client investment performances can now be improved by the reduction of cost in exchange and clearing fees.

Our institutional clients have proven to be closer scrutinizers of the fees being charged both by the FCM as well as the exchanges. Indeed, the institutional clients are seeking greater profitability by trading on reduced fee markets, executing greater volumes electronically and using new exchange memberships to receive fee discounts.

Roadblocks have come from systems that have not kept up with the different levels of fees being charged by the exchanges. Additionally, the rapid introduction of hybrid (non-standard) products increased the need for technology development as well. System limitations have resulted in an increase in manual adjustments for rebates and surcharges. Investments are being made in the following areas:

- Controls to improve the reconciliation of the rates and fees
- Technology including more comprehensive programming from the systems providers as well as in-house programming
- Personnel to account for these various issues associated with fees

**Fifth response to question one:**

We use several different pieces of software to load trades into our GMI back office system. We use GMI and another software consulting firm as a pre-processor to many of our trades. The two data paths can produce inconsistent results in our final GMI transaction file.

Additionally, like every other FCMs, our customers use a multitude of electronic front-end systems. There are inconsistencies across these platforms as to how data is eventually loaded into GMI.

We run in three completely segregated GMI environments. Not simply different firms, but completely different sets of files and files libraries. We are not consistent with how we load trades across these environments. For example, in what we call our "Local's environment," we do not use the GMI multiple broker table to determine a trade's CTI, instead relying on whatever the front end has been coded to send to us.

One major hurdle is the inconsistent methods used to keep the "clearing ID" associated with a trade. Trades elected on the TOPS platform, for example, are downloaded first into GMI and the extracted and sent to clearing by GMI. We do not have a method in place to associate the clearing ID with our GMI trade. We assume at some point we will receive a TREX (and soon to be FIXML) message back with that information, but we do not load it.

Account allocations are a substantial issue. Depending on the method we use, the account allocation might not flow to the Clearing House and therefore we have an 'out trade' between EFS and GMI because of the account change.

Omni regeneration accounts pose a problem in that the individual accounts enter trades throughout the day, but they all regenerate into a single omnibus account at night. Some of these may have differing membership statuses and therefore different rates on EFS. Often those differences are lost in our system at night when they are all regenerated into one account.

We have spent a fairly substantial amount of effort on these situations in creating a fee reconciliation system. We are currently running version 1.0.0 which was not very sophisticated. We are on the verge, however, of implementing version 2.0.0, which promises to be much more helpful in identifying many of the situations mentioned above.

We have many times asked GMI to either allow “fees by product group” or give us the ability to copy a fee rate from one contract to another. For example, if the entire currency quadrant changes its rates, we must go into GMI and change every fee at the futures code level. It would be much easier if we could simply make a single change to a “currency quadrant” level record and be done with it.

**Sixth response to question one:**

The challenges are obviously reconciling what the exchanges charge versus what you charge your customer. Fees Direct from Rolfe & Nolan is a product that we've started to use, first, as a one-stop shopping outlet where we can get accurate world wide fees. Down the road, we have other plans to incorporate it more into our processing.

**Seventh response to question one:**

We are in the process of developing a new proprietary system for trade capture, reconciliation and fee identification. This is the only way as volumes continue to grow on global exchanges. As part of this initiative, a robust fee database will be put in place to capture fees globally and a reconciliation tool will be developed to accurately reconcile internal data to exchange fee systems. However, given the complexity of fee schedules, a “one system fits all” is very difficult to develop, and continuous monitoring of exchange fee changes is required. Fee schedules globally can differ greatly, as markets in Asia have different fee methodologies than those in Europe and North America. While the majority is on a per contract basis, fee calculations on a percentage of market value, percentage of trading value can be difficult to capture and monitor.

As more sophisticated customers continue to enter futures markets, greater communication is needed across all areas of the organization to ensure fee information is processed accurately. Better communication is also required from exchanges regarding member versus non-member rates, and better communication is required from exchanges regarding sophisticated customer who attain certain membership requirements and benefits at applicable exchanges.

Many responses we have received to this question have dealt with FCMs investing time and resources in implementing fee management tools that update and verify global transaction fees schedules within the FCM.

Listed below are the independent fee data information providers mentioned in the responses and a cursory overview of their product and service provided (source information for each provider was taken from marketing materials on each provider's website)

**Fees Direct from Rolfe & Nolan.** Fees Direct is designed to address a direct response to the industry's pressing needs for automated, accurate and concise information, with appropriate levels of security and control, regarding transaction fees. Fees Direct was created to meet the needs of the front, middle and back office, as well as internal and external auditors. Fees Direct is populated with over 480,000 transaction fees. For more information regarding Fees Direct, visit [www.rolfeandnolan.com/newproducts](http://www.rolfeandnolan.com/newproducts).

**Trading Fees Databank ("Databank") from the Institute of Financial Markets (IFM).** Databank is a low-cost industry-driven solution to a common problem, complexity of transaction fees, and is designed to be an industry utility. The Databank provides trading and clearing operations with a transparent means of collecting, interpreting and monitoring the complex fees associated with trading on global exchanges. More importantly, the Databank helps FCMs save staff time, reduce errors and lower operational expenses significantly. The Databank collects, validates and continuously monitors transaction fees on more than 71 global futures and options exchanges. For more information regarding Trading Fees Databank, visit [www.theifm.org](http://www.theifm.org).

**TRADEfees from Futures and Options World TRADEdata.** TRADEfees service provides busy professionals in futures and options trading complete transparency of the costs to trade on derivatives exchanges worldwide. TRADEfees can easily be integrated into back office systems, account reconciliation programs and other decision-support applications. TRADEfees covers approximately 75 global derivative Exchanges, over 30,000 contracts covered and over one million individual fees stored. For more information regarding TRADEfees, visit [www1.fowtradedata.com](http://www1.fowtradedata.com).

**Question two:**

With the onset of electronic trading and straight through processing (STP), has a FCM's ability to control transaction fees been enhanced or hindered? Give examples and/or explanations for either.

**First response to question two:**

In most instances, the onset of electronic trading and STP has hindered the FCM's ability to control transaction fees. As a result of electronic trading, we are constantly playing catch up at the exchanges with our client electronic trading IDs. Unfortunately, these can be setup without our knowledge and our first tip off is usually the client complaining that their account is not charging properly without any regard for the fact that even though they launched a new trading ID at the exchange.

We are required to manually register such ID in the billing system in order for them to receive the preferential fee reductions they may be entitled to. With STP, we are not always aware of new accounts clearing the exchange, which ultimately clear in an omnibus account of a client or affiliate. Again it causes a fee miscalculation where we are paying non-member fees to the exchange, while affording the client the benefit of member fees in their omnibus account.

**Second response to question two:**

The onset of electronic trading and STP has hindered the FCM's ability to control transaction fees. One of the issues is that some exchanges require registration of electronic traders. Often, this data isn't included in the file that comes back into the internal processing system (GMI). So we have no way of knowing which operator executed the trades, and therefore don't know which fees we should charge. However, it's doubtful that the system could even charge the correct fees even if the operator ID came through correctly. Most systems are designed to handle fees at an account level, not at an operator ID level.

We also need clear indicators on the trades that match the exchanges' fee schedules and all methods of trading. In addition, we always need to know who entered the trade, the client or the FCM. This is a major issue on ICE and NYMEX, where we have clients self-executing and executing with a firm sales desk, the exchange is not sending that information. So we have no way of accurately charging the client. We either overcharge them on everything or undercharge them.

**Third response to question two:**

Electronic trading and straight through processing has hindered and enhanced the FCM's ability to control transaction fees. The volume increase seen as a result of electronic trading and straight-through processing has been tremendous. Along with the volume are new codes for the one-off trade types, such as EFP or new membership designations, allowing client discounts. Where fee changes have the ability to be automated, the FCM's ability to control them is enhanced.

Hindering the FCM is the amount and rapidity of the fee changes and/or waivers where programming has been insufficient. Additionally, electronic trading has made trade origination identification more vital with systems programming running all out to catch back up with the needed automation. Exchanges such as Kansas City, Sydney and Singapore with order origin fee differences (phone vs. electronic) have made those ID captures more essential.

**Fourth response to question two:**

The ability to control transaction fees has been hindered, due to sophisticated traders being charged a small commission plus fees. Clients used to be charged one rate that encompassed fees, if there were a mistake with programming fees we could adjust on the fee system side and still be whole on the account side. Now if fees are wrong, it is difficult to go back to a client and ask to be reimbursed.

The exchanges know that due to straight-through processing, most clients are paying their own fees and therefore target clients with fee incentives. Although these incentives generate volume, it puts the burden on the FCM to maintain and pass the incentive to the account. However; the notion of STP reverts to manual processing when APS and allocations are introduced.

**Fifth response to question two:**

Theoretically, the FCM's ability to control transaction fees should be enhanced as it should be easy to identify on which platform a trade was executed. However, this is not the case. IT involvement is required to ensure that all mapping is in place and this can be time consuming. Exchanges are not always transparent in what flags they are exporting to identify these differing platforms. Below are two example issues:

- NYMEX has never categorically said that Access no longer exists and which platform replaced it. Therefore, we still have Access flags being generated in Rolfe & Nolan in error. Are these products now traded in the Pit /Globex/Clearport Cleared or all three?
- ICE Futures US electronic flag has still not been mapped in Rolfe & Nolan due to the way in which the flag is exported from the Exchange. IT still has this as an open issue.

**Sixth response to question two:**

We are hindered by the exchange's direct contact with our clients. We, in fees, are often 'the last to know' about a change to an account's membership status.

In the above scenario, the exchanges can calculate fees and place the fee amount on each trade as they are sent to the FCM. The FCM could then charge the client the fee calculated by the exchange. This would alleviate substantial fee reconciliation cost at month-end. Also, the onset of electronic trading has brought with it a substantial increase in fee rebates and incentive programs that cannot be handled by our back office system.

**Seventh response to question two:**

Outside of the need to manage additional sets of fees for the various trading platforms, the elimination of pit-broker manipulation of trades has enhanced our ability to identify trade types, accounts, etc., and charge our clients correctly.

**Eighth response to question two:**

Electronic trading has hindered our ability to control transaction fees. Electronic trading has resulted in increased volumes across all exchanges, thus putting capacity limitations on existing processing systems resulting in frequent system outages. While we currently have a proprietary system to book listed derivatives, increased volumes have put additional pressure on Operations to clear trades and resolve breaks.

**Question three:**

What new processes within your FCM have been instituted to monitor transaction fees? Expound on the process or processes.

**First response to question three:**

We have instituted a tier-based approach to reconciliations. With time constraints as is, this is the most efficient way to reconcile transaction fees.

**Second response to question three:**

We have created some fairly sophisticated fee reconciliation systems and continue to improve on them.

**Third response to question three:**

By teaming with IFM as a reference tool, we are able to more clearly interpret exchange website fee schedules and reconcile appropriately to our exchange payments and client bills.

**Fourth response to question three:**

Some of the new processes our FCM has put in place to monitor transaction fees are input source verification and exception reviews.

**Fifth response to question three:**

We have implemented a procedure to ensure full capture on fee changes. We use information from multiple input sources to keep informed of changes in exchange and clearing fees. If sources are not in agreement, we approach our sources for clarification and/or amendments. This is particularly important where the exchange fee change notice is not clear or is, as we have seen in some cases, incorrect.

**Sixth response to question three:**

We have established exception reports for fees not set in the systems as well as verification controls to ensure accuracy of input and that the theory supporting the change is sound.

**Seventh response to question three:**

To date, one person has been responsible for monitoring global transaction fees. This is set to change, but in the past, the ways of learning about fee changes have been notices sent directly from the exchange (when this does happen), reading Industry informational reports such as John Lothian's newsletter and being a member of the IFM, a valuable source of information. The whole process is manual.

**Eighth response to question three:**

As it has become increasingly difficult to monitor global transaction fees from many of the exchanges on which we trade, we have found it increasingly beneficial to utilize the IFM fee schedules and daily notifications.

**Ninth response to question three:**

We have a commission and fee department that manages the GMI/Account Level transaction fees process. We have within the accounting department a group that manages the exchange billings versus what was charged at the client account level. We have built a process in which the exchange data is compared to account level charges and differences are investigated. This is a monthly process to comply with exchange timeframes to submit adjustments.

**Tenth response to question three:**

While a new Proprietary system is in development, until such system is in place, the monitoring of transaction fees can be manual in nature. However, access has been requested of various exchanges to their electronic fee systems, and controls are in process of being introduced which would separate the functions for registered accounts for applicable discounts and member rates, and the actual reconciliation function. Access to electronic fee systems is being obtained to monitor fees on a daily basis which will allow for errors to be discovered quicker and fixed in a timely manner.

Greater communication is also in place with individual departments monitoring exchange websites for information and communicating that information to the appropriate parties. As part of the onboarding process, more information is being obtained from customers to ensure fee information will be coded correctly to ensure accurate calculations. More dialogue also takes place between the FCM and the various exchange member hotline to ensure a full understanding of the fees charged and the systems used by the exchanges.

**Question four:**

What is your top five list of on-going transaction fee issues? Expound on the issues and what fixes would be needed to alleviate them?

**First response to question four:**

1. We have to manually adjust back members for exercise, assignment and expiration fees.
2. The tiering volume discounts and fee capping.
3. The fee discounts offered based on data that the FCM cannot possibly capture (terminal ID).
4. The frequency of fee changes on existing products.
5. The application of member/non-member fees across allocations.

**Second response to question four:**

1. Accurate charging of what we are being charged versus what we charge the customer, we are constantly spot checking of fees.
2. The changing/waiving/adding of fees, we have begun to use Fees Direct as our source of accurate fees.

Working with traders and the ISVs to set up their operator IDs, Tag 50's and accounts for accurate accounting at the exchanges.

**Third response to question four:**

1. There are time constraints when reconciling transaction fees when you have other responsibilities.
2. We would like an automated reconciliation tool to help in the reconciliation process.
3. The moves/adds/changes greatly hinder the reconciliation process due to timing issues.
4. There is continuous registration of IDs and Tag 50s that hinder charging proper transaction fees.

**Fourth response to question four:**

1. The inability of our bookkeeping system to allow for product complex set up for transaction fees.
2. The data entry required for the change to one product complex costs can sometimes require a change to hundreds of records.
3. GMI needs enhancements so that the transaction fees can be coded at the product complex level, rather than the current individual product level.

**Fifth response to question four:**

1. The GMI system's inability to keep pace with incentive programs is a problem.
2. A lack of daily and month-end reports from EFS and Dashboard to support all of their incentive programs.
3. The GMI system's laborious method of maintaining transaction fees and membership types.
4. The lack of an interface between the EFS and GMI to automatically download fee rates into GMI.
5. Dashboard and EFS systems response time around month end.

**Sixth response to question four:**

1. The continual updates to costs put out by the Exchanges are becoming onerous. The number of incentive programs and rules governing each are cumbersome and not easily managed. It would be preferable to have the costs reduced outright, rather than the rebates which are now required. Or better yet rebates could be passed directly from the Exchange to the member, removing the FCM from the process completely.
2. The changes to membership structure, due to mergers, etc., are another issue. We believe some would say it requires an attorney just to read an exchange fee schedule and determine where exactly your particular account fits in.
3. The bookkeeping systems need serious enhancements in order to properly read the transaction type codes sent by the exchange, and more importantly once read, to allow fee setups that will populate automatically for the various new transaction types. Some examples of struggles in the past for us have been block trades, EFRs, Swaps, etc.
4. Limitation in bookkeeping systems regarding membership coding for accounts is another issue that needs to be looked at. Today, for example, at the CBOT, a proprietary member account can be feed in at least three different ways depending on who has executed the trade. Our solution to this issue has been to one-off code these accounts for specific fee rates based on executing broker, but this again can require numerous setups for one account in order to cover all the different products traded and different divisions of membership applied to the account based on the broker. It is a setup for disaster if updates are performed on the numerous one-off setups that are being required to charge the proper fee to each account.

**Seventh response to question four:**



1. The transaction fees that are not fixed figures but are formulae usually based upon the contract value. An indication on the IFM fee schedule to indicate the percentage instead of a multi-decimal number, and a sample of the formula, would be of value.
2. The knowledge of all transaction fees that are waived and the information updated in a timely manner. The comment section at the top of each exchange's sheet should always be updated. In addition, perhaps one document could summarize all of the waivers.
3. Simplification. The complexity of transaction fees charged i.e., "exceptions" causes set up issues and in some cases can require technology development (i.e. CBOT volume discount).

**Eighth response to question four:**

1. The desire for a pull detailed fees from each exchange. There is some development with private vendors in this area, but little standardization from exchanges. We would like a direct pull available from each exchange in an agreed format.
2. Identifying the execution path from client to clearing broker can be murky on different exchanges and different front ends. Programming specialized setups would be easier if there were some standardization in this portion of the industry.
3. The availability of clearly defined membership listing from each Exchange. This listing would be two fold and show reference to CTI codes, requirements in obtaining the membership and a complete definition of each membership type, as well as a list of clients who are registered for each membership type.
4. Manual intervention with volume based rebates or surcharges on specialized products or types of products. These rebates require manual input into firms systems and can be time consuming and lend themselves to input errors.
5. The interpretation of each fee change notice. As each exchange amends its fee schedule more regularly, identifying the contract, member type and amount of each change has become the challenge. Vague notices cover the exchange and leave the FCM scratching their head. Contacting sources, such as the IFM or the Exchange, for clarification can cost time and efficiency.

**Ninth response to question four:**

1. Complexity of transaction fee schedules, it is hard for a person to interpret, let alone a bookkeeping system.
2. Registration of user ID's, time consuming and full time job, this should be account driven only.
3. Exercise, assignment and delivery rebate, very time consuming. The clearing house knows what origin is used and should be appropriately priced.
4. Communication of membership status/changes. Memberships are constantly being changed and there needs to be a better way of communicating this. The exchanges do not notify FCM of client memberships; therefore, unless a client notifies the FCM there will be fee adjustment issues.
5. Time table for recapture of fee discrepancies. This should be the same time frame (12 months) as fee audits by the exchanges.

**Tenth response to question four:**

1. Exchanges making changes without distributing fee circulars or notices.
2. Notice given of pending changes. Transaction fees set up in systems such as Rolfe & Nolan and GMI is still a very manual process. Fee maintenance staff need as much notice as possible of any upcoming changes in order for preparation work to take place and for information to be distributed. This is so that further downstream systems can be updated in a timely manner and that clients can be made aware of fee changes that they may see on their statements. Sending a notice the day before, on the day or even after the event puts an incredible amount of pressure of fee maintenance staff to ensure that all are accurately coded and thus avoid reconciliation breaks and upsetting clients.
3. Ever increasing execution platforms without a support network in place for ensuring downstream systems can flag and thus drive the differing associated transaction fees.
4. Monthly banded structures and other such structures that differ from the regular rates. Do the Exchanges ever consult users of Rolfe & Nolan and GMI to be sure that these can be accurately mirrored?
5. Monthly posting of fees. It would be easier to reconcile if fees were posted daily.

**Eleventh response to question four:**

1. Bilateral/trilateral fees e.g., NYMEX instruments offered input, on GLOBEX, and via Clearport. It is very difficult for internal systems to correctly identify how a product was executed and then to apply different rate sets. Can exchanges make the fees the same across all platforms?
2. The data quality from the exchanges. Some routing details are on the initial trade are lost when the trade comes into the processing system, e.g., operator IDs on electronic trades are missing when they get into GMI.
3. Sliding scales are difficult to implement into processing systems, e.g., CME end-of-month calculation based on average daily volumes. It's impossible for any system to account for these fees, so we're forced to charge average rates with the hope that it evens out in the end. If sliding scales are that attractive, then make them on a per-trade basis, which most systems can handle.
4. NYMEX fees. The exchange website is difficult to navigate, and the exchange fees are not reported in enough detail. The most helpful tool on NYMEX is the commodity summary, which is distributed monthly, but only to people on the distribution list. Customer service is not very helpful and only one person on the team is very knowledgeable about fees.
5. Memberships. Corresponding transaction fee schedules on North American Exchanges (CME, CBT) have become so complex that knowing exactly who executed the trade makes a big difference in transaction fees.
6. European single stocks and indices. It is very difficult to tell which country the indices are from (Eurex, Euronext.Liffe, MONEP, BSX, and BVLP). Transaction fees are charged on the base currency, but the contracts' trade prices are in Euros. It would be a lot simpler to keep the fees and caps (for block trades) consistent across the different country groupings.

**Twelfth response to question four:**

1. Understanding the discounts available from the respective exchanges. Certain fee schedules can be quite complex and ambiguous. It has been noted by the CME that the rules in relation to the Unregistered Operator ID are difficult to understand and implement, with many firms in the industry struggling to implement these rules. There should be more input by the exchange as to the interpretation of the rules, and a greater appeal process for members to reclaim erroneous rates (instead of the current two month limit, rebates should be submitted for six months).
2. Fee schedule for the NYMEX can be ambiguous. We have noted that when we call the exchange for explanation of the fee schedules, the schedule can actually be outdated regarding certain fees (e.g. Fees for Liquidity providers for OTC Clearport transactions). Also, the fee schedule for the NYMEX does not provide clarity regarding the range of products traded and which products the actual fee would apply to. This is critical since there is a wide disparity in the fees charged, both on a per product basis, as well as member versus non-member rate. Furthermore, the complexity of products and trading capability now on offer by the various energy related exchanges (NYMEX Clearport, ICE OTC, etc.) can be complex and difficult to understanding given the various rates applicable to different sectors (electricity products are complex in nature and the fees associated with these products equally complex). While the ICE OTC market continues to reduce fees, verifying the fee rate/products against internal systems is quite difficult, which results in additional resources needed to monitor and reconcile fee data.
3. The various membership rules and fee rates in place by the various exchanges can be complex and difficult to monitor. While the exchange lets this up to the individual members, these membership types may require more detailed explanation. Furthermore, the exchange should provide more frequent updates to member firms in the event of changes to membership (when new members are added, especially inactive clearing members, 106H/N members etc on the CME, and pools, hedge funds etc on the CBOT. Additionally, changes or new schedules should only be introduced at set timeframes, so FCMs know when to expect and can better control.
4. On European exchanges, identifying trading via B-Clear as opposed to regular LIFFE trading is difficult. Furthermore, B-Clear provides cheaper transaction related costs; however, the number of CAPS in place depending on the product traded is difficult to implement and monitor, and reliance has to be placed on the exchange that the fees charged are accurate. Furthermore, Eurex fee structure is also quite complex, especially the rules surrounding Block trades and other OTC trades on the exchange. Again, the identification of what type of trade was conducted (Flex Options, OTC, Volatility trades etc) can be difficult to identify by our internal systems. Exchanges appear to be providing additional ways to trade and clear products and charge additional fees, however, it appears that no thought has been given as to how FCM capture, differentiate, and monitor these products internally.
5. In general, while some exchanges provide detailed billing information, all exchanges should strive to provide a detailed breakdown of fee information based on customer account. Currently, the LCH bill only provides a breakdown by fee type and product traded, there is no breakdown by individual customer account. This is also true for the Singapore exchange and the ICE U.S. The individual exchanges have the fee information per customer and should be made more readily available to members in order to reconcile to internal data to ensure accuracy.

6. Exchange systems should accept feeds from the FCMs with Firm versus customer and member versus non-member indicators, eliminating the need to manually update. Further, the exchange systems should allow the FCM to send a trade file and process the volume discounts, incentive rebates and fee calculation (perform reconciliation, identify exceptions (highlight account discrepancies, show trades not processed etc.) and calculate fees/rebates. This would create a standardized process across the industry and automatically apply any new rates that the exchange provides.
7. Exchange system should identify only new accounts that are required to be registered as opposed to having to review every account each month.
8. The adjustment window periods should be expanded. If the exchanges do not feel this is viable, then they should default to the member rates.

## About RSM McGladrey and McGladrey & Pullen

## About RSM McGladrey and McGladrey & Pullen

RSM McGladrey, with McGladrey & Pullen, is a leading provider of financially focused services to mid-sized businesses. Our group of businesses offers accounting, tax and business consulting services. With annual revenues in excess of \$1.7 billion, RSM McGladrey and McGladrey & Pullen rank as the fifth largest U.S. accounting, tax and business consulting organization. Together, RSM McGladrey and McGladrey & Pullen have 8,000 professionals serving clients from nearly 100 cities nationwide. RSM McGladrey is a wholly owned indirect subsidiary of H&R Block (NYSE: HRB).

### Focused on mid-sized businesses in Chicago

In Chicago, RSM McGladrey and McGladrey & Pullen is the fifth largest accounting, tax and business services provider in the marketplace. With nearly 1,400 professionals in 13 offices throughout the Great Lakes (Illinois, Wisconsin and Indiana), we serve some of the top regional leaders in manufacturing and distribution, construction and real estate, health care, financial services and the public sector.

### A team approach

RSM McGladrey has an alternative practice structure with McGladrey & Pullen LLP, a CPA firm that provides audit and attest services. Though separate and independent entities they can work together to serve clients' business needs.

RSM McGladrey extends its reach through the RSM McGladrey Network, an affiliation of 92 independent accounting firms with 209 locations in 42 states and Puerto Rico.

For clients with international business dealings, RSM McGladrey can access a wide range of global business services through its membership in RSM International, the seventh largest worldwide association of consulting and CPA firms. (Source: *International Accounting Bulletin*)

The RSM International affiliation brings together 24,000 professionals from 630 offices located in 72 countries.